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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/04/2023 TO 06/04/2023

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	2025	04/05/2023		Bond Future	168.9605	168.9605	168.9617	168.9617	0.001	0.0000	0.0000	5,357
2023/04/06	2025	03/08/2023		Bond Future	170.7281	170.7281	170.7620	170.7620	0.020	0.0000	0.0000	5,108
2023/04/06	2025	02/11/2023		Bond Future	174.3432	174.3432	174.4244	174.4244	0.047	0.0000	0.0000	0
2023/04/06	2025	01/02/2024		Bond Future	176.1872	176.1872	176.3965	176.3965	0.119	0.0000	0.0000	0
2023/04/06	2025	02/05/2024		Bond Future	179.7604	179.7604	180.1536	180.1536	0.219	0.0000	0.0000	0
2023/04/06	2029	04/05/2023		Bond Future	122.2958	122.2958	122.2098	122.2098	(0.070)	0.0000	0.0000	2,115
2023/04/06	2029	03/08/2023		Bond Future	124.8355	124.8355	124.7722	124.7722	(0.051)	0.0000	0.0000	1,886

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	2029	02/11/2023			Bond Future	126.1533	126.1533	126.1213	126.1213	(0.025)	0.0000	0.0000	0
2023/04/06	2029	01/02/2024			Bond Future	128.7805	128.7805	128.8406	128.8406	0.047	0.0000	0.0000	0
2023/04/06	2029	02/05/2024			Bond Future	130.0325	130.0325	130.2230	130.2230	0.147	0.0000	0.0000	0
2023/04/06	2030	04/05/2023	9.03	Call	Bond Future	4.2800	0.0043	6.3500	0.0064	48.364	0	0	388
2023/04/06	2030	04/05/2023	9.03	Put	Bond Future	3,523.1600	3.5232	3,823.2300	3.8232	8.517	0	0	0
2023/04/06	2030	04/05/2023	9.58	Put	Bond Future	1,346.1400	1.3461	1,606.1600	1.6062	19.316	0	0	0
2023/04/06	2030	04/05/2023	9.67	Call	Bond Future	601.2800	0.6013	543.1800	0.5432	(9.663)	0	0	479
2023/04/06	2030	04/05/2023	9.67	Put	Bond Future	1,107.1700	1.1072	1,347.0700	1.3471	21.668	0	0	0
2023/04/06	2030	04/05/2023	11.34	Call	Bond Future	6,819.6300	6.8196	6,528.8500	6.5288	(4.264)	0	0	0
2023/04/06	2030	04/05/2023	11.34	Put	Bond Future	11.6400	0.0116	18.8600	0.0189	62.027	0	0	150
2023/04/06	2030	04/05/2023	10.52	Call	Bond Future	3,440.6600	3.4407	3,198.7700	3.1988	(7.030)	0	0	0
2023/04/06	2030	04/05/2023	10.52	Put	Bond Future	128.3000	0.1283	184.4100	0.1844	43.733	0	0	0
2023/04/06	2030	04/05/2023	10.53	Call	Bond Future	3,480.8300	3.4808	3,237.8000	3.2378	(6.982)	0	0	0
2023/04/06	2030	04/05/2023	10.53	Put	Bond Future	124.7500	0.1247	179.7200	0.1797	44.064	0	0	0
2023/04/06	2030	04/05/2023	9.78	Call	Bond Future	862.6000	0.8626	776.9400	0.7769	(9.930)	0	0	388
2023/04/06	2030	04/05/2023	9.78	Put	Bond Future	862.7900	0.8628	1,075.1300	1.0751	24.611	0	0	0
2023/04/06	2030	04/05/2023	10.00	Call	Bond Future	1,507.9500	1.5079	1,366.3000	1.3663	(9.394)	0	0	1,080
2023/04/06	2030	04/05/2023	10.00	Put	Bond Future	507.1800	0.5072	663.5300	0.6635	30.827	0	0	0
2023/04/06	2030	04/05/2023	10.42	Call	Bond Future	3,042.3800	3.0424	2,814.2800	2.8143	(7.497)	0	0	479
2023/04/06	2030	04/05/2023	10.42	Put	Bond Future	168.7200	0.1687	238.6200	0.2386	41.430	0	0	0
2023/04/06	2030	04/05/2023			Bond Future	9.7800	93.5140	9.8452	93.2160	0.666	0.0000	0.0000	62,648
2023/04/06	2030	04/05/2023	9.58	Call	Bond Future	423.8700	0.4239	385.8900	0.3859	(8.960)	0	0	150
2023/04/06	2030	04/05/2023	12.04	Call	Bond Future	9,655.3000	9.6553	9,357.6300	9.3576	(3.083)	0	0	0
2023/04/06	2030	04/05/2023	12.04	Put	Bond Future	1.3200	0.0013	1.6500	0.0017	25.000	0	0	1,080
2023/04/06	2030	04/05/2023	12.50	Call	Bond Future	11,458.2000	11.4582	11,160.2300	11.1602	(2.600)	0	0	0
2023/04/06	2030	04/05/2023	12.50	Put	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0	0	479
2023/04/06	2030	04/05/2023	12.57	Call	Bond Future	11,728.2200	11.7282	11,430.2400	11.4302	(2.541)	0	0	0
2023/04/06	2030	04/05/2023	12.57	Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	350
2023/04/06	2030	04/05/2023	10.65	Call	Bond Future	3,967.4000	3.9674	3,711.9400	3.7119	(6.439)	0	0	350
2023/04/06	2030	04/05/2023	10.65	Put	Bond Future	88.8300	0.0888	131.3700	0.1314	47.889	0	0	0
2023/04/06	2030	04/05/2023	11.62	Call	Bond Future	7,966.2300	7.9662	7,671.6900	7.6717	(3.697)	0	0	0
2023/04/06	2030	04/05/2023	11.62	Put	Bond Future	4.9700	0.0050	8.4300	0.0084	69.618	0	0	388
2023/04/06	2030	04/05/2023	10.54	Call	Bond Future	3,521.0300	3.5210	3,276.8600	3.2769	(6.935)	0	0	0
2023/04/06	2030	04/05/2023	10.54	Put	Bond Future	121.2600	0.1213	175.0900	0.1751	44.392	0	0	0
2023/04/06	2030	03/08/2023	12.89	Call	Bond Future	12,323.5000	12.3235	12,039.5800	12.0396	(2.304)	0	0	0
2023/04/06	2030	03/08/2023	12.89	Put	Bond Future	19.2800	0.0193	20.8300	0.0208	8.039	0	0	350
2023/04/06	2030	03/08/2023	11.35	Call	Bond Future	6,616.7400	6.6167	6,380.1500	6.3801	(3.576)	0	0	0
2023/04/06	2030	03/08/2023	11.36	Put	Bond Future	277.3700	0.2774	325.7200	0.3257	17.432	0	0	0
2023/04/06	2030	03/08/2023	10.40	Call	Bond Future	3,344.0900	3.3441	3,178.0400	3.1780	(4.965)	0	0	1,012
2023/04/06	2030	03/08/2023	10.65	Call	Bond Future	4,144.7500	4.1448	3,956.3400	3.9563	(4.546)	0	0	350
2023/04/06	2030	03/08/2023	10.65	Put	Bond Future	710.8100	0.7108	807.8700	0.8079	13.655	0	0	0
2023/04/06	2030	03/08/2023	11.34	Call	Bond Future	6,579.8800	6.5799	6,343.9100	6.3439	(3.586)	0	0	0
2023/04/06	2030	03/08/2023	11.34	Put	Bond Future	284.8700	0.2849	334.3700	0.3344	17.376	0	0	0
2023/04/06	2030	03/08/2023			Bond Future	9.8583	91.4257	9.9227	91.1402	0.653	0.0000	0.0000	53,628
2023/04/06	2030	03/08/2023	11.35	Put	Bond Future	281.1400	0.2811	330.0200	0.3300	17.386	0	0	0
2023/04/06	2030	03/08/2023	11.36	Call	Bond Future	6,653.5400	6.6535	6,416.4200	6.4164	(3.564)	0	0	0
2023/04/06	2030	03/08/2023	12.59	Call	Bond Future	11,221.0200	11.2210	10,938.4900	10.9385	(2.518)	0	0	0

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2023/04/06	2030	03/08/2023	12.59	Put	Bond Future	36.6800	0.0367	39.6200	0.0396	8.015	0	0	1,012
2023/04/06	2030	03/08/2023	10.40	Put	Bond Future	976.6700	0.9767	1,096.0900	1.0961	12.227	0	0	0
2023/04/06	2030	02/11/2023	10.80	Call	Bond Future	4,820.6800	4.8207	4,629.1800	4.6292	(3.972)	0	0	0
2023/04/06	2030	02/11/2023	10.80	Put	Bond Future	1,142.2800	1.1423	1,217.1300	1.2171	6.553	0	0	0
2023/04/06	2030	02/11/2023	10.81	Call	Bond Future	4,851.6400	4.8516	4,659.3700	4.6594	(3.963)	0	0	0
2023/04/06	2030	02/11/2023	10.81	Put	Bond Future	1,132.3000	1.1323	1,206.3800	1.2064	6.542	0	0	0
2023/04/06	2030	02/11/2023	9.57	Call	Bond Future	1,704.4200	1.7044	1,600.0000	1.6000	(6.126)	0	0	800
2023/04/06	2030	02/11/2023	9.57	Put	Bond Future	3,250.5100	3.2505	3,412.4400	3.4124	4.982	0	0	0
2023/04/06	2030	02/11/2023	10.07	Call	Bond Future	2,776.0100	2.7760	2,633.4900	2.6335	(5.134)	0	0	800
2023/04/06	2030	02/11/2023	10.07	Put	Bond Future	2,152.5100	2.1525	2,276.3400	2.2763	5.753	0	0	0
2023/04/06	2030	02/11/2023			Bond Future	9.9248	93.3400	9.9867	93.0737	0.623	0.0000	0.0000	23
2023/04/06	2030	02/11/2023	11.57	Call	Bond Future	7,337.8900	7.3379	7,110.3800	7.1104	(3.100)	0	0	0
2023/04/06	2030	02/11/2023	11.57	Put	Bond Future	575.9400	0.5759	614.7800	0.6148	6.744	0	0	800
2023/04/06	2030	02/11/2023	10.82	Call	Bond Future	4,882.4300	4.8824	4,689.8600	4.6899	(3.944)	0	0	0
2023/04/06	2030	02/11/2023	10.82	Put	Bond Future	1,122.1700	1.1222	1,195.9500	1.1959	6.575	0	0	0
2023/04/06	2030	01/02/2024	11.37	Call	Bond Future	6,497.1600	6.4972	6,362.0100	6.3620	(2.080)	0	0	0
2023/04/06	2030	01/02/2024	11.37	Put	Bond Future	1,022.9600	1.0230	1,090.6500	1.0906	6.617	0	0	0
2023/04/06	2030	01/02/2024	12.10	Put	Bond Future	600.8200	0.6008	628.8400	0.6288	4.664	0	0	400
2023/04/06	2030	01/02/2024	9.57	Put	Bond Future	3,729.7700	3.7298	3,852.3400	3.8523	3.286	0	0	0
2023/04/06	2030	01/02/2024	9.93	Call	Bond Future	2,580.5800	2.5806	2,499.9800	2.5000	(3.123)	0	0	1,360
2023/04/06	2030	01/02/2024	9.93	Put	Bond Future	2,900.3500	2.9004	3,022.5900	3.0226	4.215	0	0	0
2023/04/06	2030	01/02/2024			Bond Future	10.0065	91.2565	10.0551	91.0536	0.486	0.0000	0.0000	0
2023/04/06	2030	01/02/2024	11.36	Call	Bond Future	6,466.1100	6.4661	6,331.3200	6.3313	(2.085)	0	0	0
2023/04/06	2030	01/02/2024	11.36	Put	Bond Future	1,030.5400	1.0305	1,098.5900	1.0986	6.603	0	0	0
2023/04/06	2030	01/02/2024	12.10	Call	Bond Future	8,836.5300	8.8365	8,661.7100	8.6617	(1.978)	0	0	0
2023/04/06	2030	01/02/2024	10.07	Call	Bond Future	2,889.8400	2.8898	2,806.9000	2.8069	(2.870)	0	0	400
2023/04/06	2030	01/02/2024	10.07	Put	Bond Future	2,625.2400	2.6252	2,745.1400	2.7451	4.567	0	0	0
2023/04/06	2030	01/02/2024	11.31	Call	Bond Future	6,310.8600	6.3109	6,178.1900	6.1782	(2.102)	0	0	0
2023/04/06	2030	01/02/2024	11.31	Put	Bond Future	1,068.7400	1.0687	1,138.9100	1.1389	6.566	0	0	1,360
2023/04/06	2030	01/02/2024	11.35	Call	Bond Future	6,435.1000	6.4351	6,300.6800	6.3007	(2.089)	0	0	0
2023/04/06	2030	01/02/2024	11.35	Put	Bond Future	1,038.1700	1.0382	1,106.5900	1.1066	6.590	0	0	0
2023/04/06	2030	01/02/2024	9.57	Call	Bond Future	1,885.6700	1.8857	1,805.4000	1.8054	(4.257)	0	0	400
2023/04/06	2030	02/05/2024	9.81	Call	Bond Future	2,405.1800	2.4052	2,298.7200	2.2987	(4.426)	0	0	0
2023/04/06	2030	02/05/2024	9.81	Put	Bond Future	3,634.5000	3.6345	3,640.2900	3.6403	0.159	0	0	0
2023/04/06	2030	02/05/2024	9.82	Call	Bond Future	2,424.2900	2.4243	2,317.9200	2.3179	(4.388)	0	0	0
2023/04/06	2030	02/05/2024	9.82	Put	Bond Future	3,612.6500	3.6126	3,618.5300	3.6185	0.163	0	0	0
2023/04/06	2030	02/05/2024			Bond Future	10.1125	93.0828	10.1404	92.9705	0.276	0.0000	0.0000	0
2023/04/06	2030	02/05/2024	9.83	Call	Bond Future	2,443.8800	2.4439	2,337.2100	2.3372	(4.365)	0	0	0
2023/04/06	2030	02/05/2024	9.83	Put	Bond Future	3,591.3000	3.5913	3,596.8800	3.5969	0.155	0	0	0
2023/04/06	2032	04/05/2023	9.80	Call	Bond Future	11.3200	0.0113	11.5800	0.0116	2.297	0	0	500
2023/04/06	2032	04/05/2023	9.85	Put	Bond Future	3,189.5100	3.1895	3,710.9800	3.7110	16.350	0	0	0
2023/04/06	2032	04/05/2023	11.37	Call	Bond Future	4,753.5100	4.7535	4,285.5700	4.2856	(9.844)	0	0	400
2023/04/06	2032	04/05/2023	13.43	Call	Bond Future	13,932.2100	13.9322	13,410.0300	13.4100	(3.748)	0	0	0
2023/04/06	2032	04/05/2023	13.43	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	400
2023/04/06	2032	04/05/2023	10.89	Call	Bond Future	2,594.5700	2.5946	2,232.8300	2.2328	(13.942)	0	0	0
2023/04/06	2032	04/05/2023	10.89	Put	Bond Future	295.6100	0.2956	456.0700	0.4561	54.281	0	0	0
2023/04/06	2032	04/05/2023	11.06	Call	Bond Future	3,336.8600	3.3369	2,926.3600	2.9264	(12.302)	0	0	0

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2023/04/06	2032	04/05/2023	11.06	Put	Bond Future	185.8500	0.1859	297.5500	0.2975	60.102	0	0	730
2023/04/06	2032	04/05/2023	10.69	Call	Bond Future	1,784.6400	1.7846	1,496.7900	1.4968	(16.129)	0	0	0
2023/04/06	2032	04/05/2023			Bond Future	10.4423	88.3583	10.5426	87.8361	0.961	0.0000	0.0000	164,838
2023/04/06	2032	04/05/2023	9.80	Put	Bond Future	3,453.4900	3.4535	3,975.9500	3.9760	15.128	0	0	0
2023/04/06	2032	04/05/2023	9.85	Call	Bond Future	21.6000	0.0216	20.8700	0.0209	(3.380)	0	0	6,500
2023/04/06	2032	04/05/2023	10.03	Call	Bond Future	121.9800	0.1220	104.3700	0.1044	(14.437)	0	0	730
2023/04/06	2032	04/05/2023	10.03	Put	Bond Future	2,311.4500	2.3115	2,816.0400	2.8160	21.830	0	0	0
2023/04/06	2032	04/05/2023	11.37	Put	Bond Future	77.5500	0.0775	131.8100	0.1318	69.968	0	0	0
2023/04/06	2032	04/05/2023	11.00	Call	Bond Future	3,070.9800	3.0710	2,676.6200	2.6766	(12.842)	0	0	0
2023/04/06	2032	04/05/2023	11.00	Put	Bond Future	219.4100	0.2194	347.2500	0.3473	58.265	0	0	13,000
2023/04/06	2032	04/05/2023	10.69	Put	Bond Future	502.6700	0.5027	737.0200	0.7370	46.621	0	0	500
2023/04/06	2032	04/05/2023	10.87	Call	Bond Future	2,509.9700	2.5100	2,154.7700	2.1548	(14.152)	0	0	0
2023/04/06	2032	04/05/2023	10.87	Put	Bond Future	311.9900	0.3120	478.9900	0.4790	53.527	0	0	0
2023/04/06	2032	04/05/2023	10.88	Call	Bond Future	2,552.1800	2.5522	2,193.6900	2.1937	(14.046)	0	0	0
2023/04/06	2032	04/05/2023	10.88	Put	Bond Future	303.6900	0.3037	467.4000	0.4674	53.907	0	0	0
2023/04/06	2032	04/05/2023	10.30	Call	Bond Future	561.4000	0.5614	449.2300	0.4492	(19.980)	0	0	500
2023/04/06	2032	04/05/2023	10.30	Put	Bond Future	1,308.9600	1.3090	1,718.9900	1.7190	31.325	0	0	0
2023/04/06	2032	04/05/2023	10.53	Call	Bond Future	1,212.4600	1.2125	994.9300	0.9949	(17.941)	0	0	730
2023/04/06	2032	04/05/2023	10.53	Put	Bond Future	755.6200	0.7556	1,060.2900	1.0603	40.321	0	0	0
2023/04/06	2032	04/05/2023	10.62	Call	Bond Future	1,523.9300	1.5239	1,265.8800	1.2659	(16.933)	0	0	400
2023/04/06	2032	04/05/2023	10.62	Put	Bond Future	601.6800	0.6017	865.8300	0.8658	43.902	0	0	0
2023/04/06	2032	03/08/2023	11.77	Call	Bond Future	6,565.3600	6.5654	6,156.9500	6.1570	(6.221)	0	0	0
2023/04/06	2032	03/08/2023	11.77	Put	Bond Future	506.6100	0.5206	627.4700	0.6275	20.526	0	0	0
2023/04/06	2032	03/08/2023	11.90	Call	Bond Future	7,089.1200	7.0891	6,667.6000	6.6676	(5.946)	0	0	5,000
2023/04/06	2032	03/08/2023	11.90	Put	Bond Future	442.8300	0.4428	536.5800	0.5366	21.171	0	0	0
2023/04/06	2032	03/08/2023	10.30	Call	Bond Future	1,663.9200	1.6639	1,475.6600	1.4757	(11.314)	0	0	1,500
2023/04/06	2032	03/08/2023	10.30	Put	Bond Future	2,851.5200	2.8515	3,178.5300	3.1785	11.468	0	0	0
2023/04/06	2032	03/08/2023	9.60	Call	Bond Future	558.3600	0.5584	452.1400	0.4521	(19.024)	0	0	1,500
2023/04/06	2032	03/08/2023	9.60	Put	Bond Future	5,486.8600	5.4869	5,895.9100	5.8959	7.455	0	0	0
2023/04/06	2032	03/08/2023			Bond Future	10.5303	90.1714	10.6316	89.6562	0.961	0.0000	0.0000	19,035
2023/04/06	2032	03/08/2023	11.75	Call	Bond Future	6,485.3500	6.4853	6,079.0300	6.0790	(6.265)	0	0	0
2023/04/06	2032	03/08/2023	11.75	Put	Bond Future	533.6700	0.5337	642.6200	0.6426	20.415	0	0	0
2023/04/06	2032	03/08/2023	11.76	Call	Bond Future	6,525.3300	6.5253	6,117.9600	6.1180	(6.243)	0	0	0
2023/04/06	2032	03/08/2023	11.76	Put	Bond Future	527.1000	0.5271	635.0000	0.6350	20.470	0	0	0
2023/04/06	2032	02/11/2023	11.24	Call	Bond Future	4,833.8500	4.8338	4,558.4100	4.5584	(5.698)	0	0	0
2023/04/06	2032	02/11/2023	11.24	Put	Bond Future	1,792.7800	1.7928	2,019.3000	2.0193	12.635	0	0	0
2023/04/06	2032	02/11/2023	11.90	Call	Bond Future	7,149.2300	7.1492	6,799.8600	6.7999	(4.887)	0	0	0
2023/04/06	2032	02/11/2023	11.90	Put	Bond Future	1,036.5800	1.0366	1,189.1700	1.1892	14.721	0	0	0
2023/04/06	2032	02/11/2023			Bond Future	10.6170	87.8984	10.7179	87.3964	0.950	0.0000	0.0000	0
2023/04/06	2032	02/11/2023	11.23	Call	Bond Future	4,800.8600	4.8009	4,526.6600	4.5267	(5.711)	0	0	0
2023/04/06	2032	02/11/2023	11.23	Put	Bond Future	1,807.5000	1.8075	2,035.2600	2.0353	12.601	0	0	0
2023/04/06	2032	02/11/2023	11.22	Call	Bond Future	4,768.1900	4.7682	4,494.9900	4.4950	(5.730)	0	0	0
2023/04/06	2032	02/11/2023	11.22	Put	Bond Future	1,822.5700	1.8226	2,051.3300	2.0513	12.552	0	0	0
2023/04/06	2032	01/02/2024	11.84	Call	Bond Future	6,799.8700	6.7999	6,519.8900	6.5199	(4.117)	0	0	0
2023/04/06	2032	01/02/2024	11.84	Put	Bond Future	1,531.8200	1.5318	1,698.8100	1.6988	10.901	0	0	0
2023/04/06	2032	01/02/2024	10.81	Call	Bond Future	1,818.4900	1.8185	1,683.4900	1.6835	(7.424)	0	0	1,200
2023/04/06	2032	01/02/2024	10.01	Put	Bond Future	5,348.6400	5.3486	5,660.6100	5.6606	5.833	0	0	0
2023/04/06	2032	01/02/2024	11.83	Call	Bond Future	6,765.8200	6.7658	6,486.4100	6.4864	(4.130)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	2032	01/02/2024	11.83	Put	Bond Future	1,542.7400	1.5427	1,710.3000	1.7103	10.861	0	0	0
2023/04/06	2032	01/02/2024			Bond Future	10.7152	89.7076	10.8072	89.2606	0.858	0.0000	0.0000	0
2023/04/06	2032	01/02/2024	11.85	Call	Bond Future	6,834.2300	6.8342	6,553.1500	6.5532	(4.113)	0	0	0
2023/04/06	2032	01/02/2024	11.85	Put	Bond Future	1,521.2400	1.5212	1,687.1300	1.6871	10.905	0	0	0
2023/04/06	2032	01/02/2024	12.62	Call	Bond Future	9,567.5500	9.5675	9,228.9600	9.2290	(3.539)	0	0	0
2023/04/06	2032	01/02/2024	12.62	Put	Bond Future	889.7800	0.8898	998.1600	0.9982	12.181	0	0	1,200
2023/04/06	2032	01/02/2024	10.76	Call	Bond Future	3,463.7000	3.4637	3,275.2500	3.2752	(5.441)	0	0	1,200
2023/04/06	2032	01/02/2024	10.76	Put	Bond Future	3,245.6700	3.2457	3,504.1900	3.5042	7.965	0	0	0
2023/04/06	2032	02/05/2024	10.56	Call	Bond Future	3,013.8600	3.0139	2,830.3700	2.8304	(6.088)	0	0	0
2023/04/06	2032	02/05/2024	10.56	Put	Bond Future	4,313.7400	4.3137	4,495.6500	4.4956	4.217	0	0	0
2023/04/06	2032	02/05/2024			Bond Future	10.8308	87.3457	10.9079	86.9803	0.712	0.0000	0.0000	0
2023/04/06	2032	02/05/2024	10.54	Call	Bond Future	2,968.0100	2.9680	2,785.7800	2.7858	(6.140)	0	0	0
2023/04/06	2032	02/05/2024	10.54	Put	Bond Future	4,364.8800	4.3649	4,548.0500	4.5481	4.196	0	0	0
2023/04/06	2032	02/05/2024	10.55	Call	Bond Future	2,990.8900	2.9909	2,807.8600	2.8079	(6.120)	0	0	0
2023/04/06	2032	02/05/2024	10.55	Put	Bond Future	4,339.2400	4.3392	4,521.6100	4.5216	4.203	0	0	0
2023/04/06	2033	04/05/2023			Bond Future	116.7330	116.7330	116.3108	116.3108	(0.362)	0.0000	0.0000	1,540
2023/04/06	2033	03/08/2023			Bond Future	119.1571	119.1571	118.7494	118.7494	(0.342)	0.0000	0.0000	6,434
2023/04/06	2033	02/11/2023			Bond Future	120.2640	120.2640	119.8783	119.8783	(0.321)	0.0000	0.0000	0
2023/04/06	2033	01/02/2024			Bond Future	122.7686	122.7686	122.4632	122.4632	(0.249)	0.0000	0.0000	0
2023/04/06	2033	02/05/2024			Bond Future	123.8044	123.8044	123.6148	123.6148	(0.153)	0.0000	0.0000	0
2023/04/06	2037	04/05/2023	10.95	Call	Bond Future	345.0400	0.3450	226.2800	0.2263	(34.419)	0	0	703
2023/04/06	2037	04/05/2023	10.95	Put	Bond Future	3,055.9800	3.0560	3,312.7800	3.3128	8.403	0	0	0
2023/04/06	2037	04/05/2023	11.03	Put	Bond Future	2,679.6200	2.6796	2,911.4800	2.9115	8.653	0	0	0
2023/04/06	2037	04/05/2023	11.30	Call	Bond Future	1,016.9800	1.0170	784.7500	0.7847	(22.835)	0	0	0
2023/04/06	2037	04/05/2023	11.30	Put	Bond Future	1,623.9100	1.6239	1,767.2400	1.7672	8.826	0	0	0
2023/04/06	2037	04/05/2023	11.94	Call	Bond Future	3,396.5200	3.3965	3,035.6900	3.0357	(10.624)	0	0	0
2023/04/06	2037	04/05/2023	13.73	Put	Bond Future	0.8000	0.0008	0.5600	0.0006	(30.000)	0	0	400
2023/04/06	2037	04/05/2023	11.31	Call	Bond Future	1,043.4100	1.0434	808.0400	0.8080	(22.558)	0	0	0
2023/04/06	2037	04/05/2023	11.31	Put	Bond Future	1,591.3800	1.5914	1,731.5700	1.7316	8.809	0	0	0
2023/04/06	2037	04/05/2023			Bond Future	11.4035	82.3648	11.4680	81.9893	0.566	0.0000	0.0000	59,603
2023/04/06	2037	04/05/2023	11.03	Call	Bond Future	456.5900	0.4566	312.8900	0.3129	(31.472)	0	0	400
2023/04/06	2037	04/05/2023	11.94	Put	Bond Future	353.7300	0.3537	368.4600	0.3685	4.164	0	0	703
2023/04/06	2037	04/05/2023	13.73	Call	Bond Future	12,038.8900	12.0389	11,663.0900	11.6631	(3.122)	0	0	0
2023/04/06	2037	04/05/2023	11.32	Call	Bond Future	1,070.2400	1.0702	831.7600	0.8318	(22.283)	0	0	0
2023/04/06	2037	04/05/2023	11.32	Put	Bond Future	1,559.3100	1.5593	1,696.3900	1.6964	8.791	0	0	0
2023/04/06	2037	04/05/2023	11.78	Call	Bond Future	2,692.3200	2.6923	2,349.0800	2.3491	(12.749)	0	0	400
2023/04/06	2037	04/05/2023	11.78	Put	Bond Future	538.8200	0.5388	571.1400	0.5711	5.998	0	0	0
2023/04/06	2037	03/08/2023	12.12	Call	Bond Future	5,011.7100	5.0117	4,653.0300	4.6530	(7.157)	0	0	0
2023/04/06	2037	03/08/2023	12.12	Put	Bond Future	1,641.4300	1.6414	1,649.5800	1.6496	0.497	0	0	0
2023/04/06	2037	03/08/2023	12.13	Call	Bond Future	5,049.6600	5.0497	4,690.2500	4.6902	(7.118)	0	0	0
2023/04/06	2037	03/08/2023	12.13	Put	Bond Future	1,625.6100	1.6256	1,633.0300	1.6330	0.456	0	0	0
2023/04/06	2037	03/08/2023			Bond Future	11.5131	79.7973	11.5773	79.4305	0.558	0.0000	0.0000	76,833
2023/04/06	2037	03/08/2023	12.14	Call	Bond Future	5,087.5200	5.0875	4,727.7200	4.7277	(7.072)	0	0	0
2023/04/06	2037	03/08/2023	12.14	Put	Bond Future	1,609.7600	1.6098	1,616.7900	1.6168	0.437	0	0	0
2023/04/06	2037	03/08/2023	11.00	Call	Bond Future	1,578.1500	1.5781	1,340.7000	1.3407	(15.046)	0	0	1,800
2023/04/06	2037	03/08/2023	11.00	Put	Bond Future	4,600.7900	4.6008	4,730.1700	4.7302	2.812	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	2037	03/08/2023	10.30	Call	Bond Future	526.4700	0.5265	403.2900	0.4033	(23.397)	0	0	1,800
2023/04/06	2037	03/08/2023	10.30	Put	Bond Future	7,947.5200	7.9475	8,191.1700	8.1912	3.066	0	0	0
2023/04/06	2037	02/11/2023	11.57	Call	Bond Future	3,669.5100	3.6695	3,439.5900	3.4396	(6.266)	0	0	0
2023/04/06	2037	02/11/2023	11.55	Put	Bond Future	3,969.7500	3.9698	4,093.6800	4.0937	3.122	0	0	0
2023/04/06	2037	02/11/2023	11.56	Put	Bond Future	3,942.4700	3.9425	4,065.5400	4.0655	3.122	0	0	0
2023/04/06	2037	02/11/2023			Bond Future	11.6134	81.4682	11.6761	81.1155	0.540	0.0000	0.0000	0
2023/04/06	2037	02/11/2023	11.57	Put	Bond Future	3,915.1100	3.9151	4,037.8200	4.0378	3.134	0	0	0
2023/04/06	2037	02/11/2023	11.55	Call	Bond Future	3,610.6700	3.6107	3,381.9700	3.3820	(6.334)	0	0	0
2023/04/06	2037	02/11/2023	11.56	Call	Bond Future	3,640.1600	3.6402	3,410.6000	3.4106	(6.306)	0	0	0
2023/04/06	2037	01/02/2024	12.33	Call	Bond Future	6,226.4600	6.2265	5,947.3100	5.9473	(4.483)	0	0	0
2023/04/06	2037	01/02/2024	12.33	Put	Bond Future	2,980.6900	2.9807	3,001.1700	3.0012	0.687	0	0	0
2023/04/06	2037	01/02/2024			Bond Future	11.7262	78.8896	11.7804	78.5900	0.462	0.0000	0.0000	0
2023/04/06	2037	01/02/2024	12.31	Call	Bond Future	6,158.3600	6.1584	5,880.2500	5.8802	(4.516)	0	0	0
2023/04/06	2037	01/02/2024	12.31	Put	Bond Future	3,016.9400	3.0169	3,038.4600	3.0385	0.713	0	0	0
2023/04/06	2037	01/02/2024	12.32	Call	Bond Future	6,192.3800	6.1924	5,913.8800	5.9139	(4.497)	0	0	0
2023/04/06	2037	01/02/2024	12.32	Put	Bond Future	2,998.7600	2.9988	3,019.8900	3.0199	0.705	0	0	0
2023/04/06	2037	02/05/2024	11.45	Call	Bond Future	3,464.4300	3.4644	3,408.8000	3.4088	(1.606)	0	0	0
2023/04/06	2037	02/05/2024	11.43	Put	Bond Future	5,775.0800	5.7751	5,942.3800	5.9424	2.897	0	0	0
2023/04/06	2037	02/05/2024	11.44	Call	Bond Future	3,440.1500	3.4401	3,384.2700	3.3843	(1.624)	0	0	0
2023/04/06	2037	02/05/2024	11.44	Put	Bond Future	5,742.5200	5.7425	5,910.0500	5.9100	2.917	0	0	0
2023/04/06	2037	02/05/2024			Bond Future	11.8544	80.4672	11.8956	80.2438	0.347	0.0000	0.0000	0
2023/04/06	2037	02/05/2024	11.45	Put	Bond Future	5,710.1000	5.7101	5,877.8800	5.8779	2.938	0	0	0
2023/04/06	2037	02/05/2024	11.43	Call	Bond Future	3,415.9600	3.4160	3,359.8500	3.3599	(1.643)	0	0	0
2023/04/06	2038	04/05/2023			Bond Future	130.0617	130.0617	130.0441	130.0441	(0.013)	0.0000	0.0000	3,758
2023/04/06	2038	03/08/2023			Bond Future	130.8038	130.8038	130.8107	130.8107	0.005	0.0000	0.0000	1,273
2023/04/06	2038	02/11/2023			Bond Future	133.5735	133.5735	133.6162	133.6162	0.032	0.0000	0.0000	0
2023/04/06	2038	01/02/2024			Bond Future	134.3449	134.3449	134.4848	134.4848	0.104	0.0000	0.0000	0
2023/04/06	2038	02/05/2024			Bond Future	137.0686	137.0686	137.3486	137.3486	0.204	0.0000	0.0000	0
2023/04/06	2040	04/05/2023	10.73	Put	Bond Future	5,932.3400	5.9323	6,363.9300	6.3639	7.275	0	0	0
2023/04/06	2040	04/05/2023	12.78	Call	Bond Future	6,728.9000	6.7289	6,267.6600	6.2677	(6.855)	0	0	0
2023/04/06	2040	04/05/2023	12.78	Put	Bond Future	66.6000	0.0666	65.5900	0.0656	(1.517)	0	0	388
2023/04/06	2040	04/05/2023	13.45	Put	Bond Future	7.7700	0.0078	6.6600	0.0067	(14.286)	0	0	486
2023/04/06	2040	04/05/2023	11.43	Call	Bond Future	848.3900	0.8484	613.5000	0.6135	(27.687)	0	0	0
2023/04/06	2040	04/05/2023	11.43	Put	Bond Future	2,095.4100	2.0954	2,320.7500	2.3207	10.754	0	0	0
2023/04/06	2040	04/05/2023	12.05	Put	Bond Future	523.6500	0.5237	568.4100	0.5684	8.548	0	0	684
2023/04/06	2040	04/05/2023			Bond Future	11.6290	83.2097	11.7036	82.7495	0.642	0.0000	0.0000	44,241
2023/04/06	2040	04/05/2023	10.17	Call	Bond Future	1.8800	0.0019	0.4800	0.0005	(74.468)	0	0	388
2023/04/06	2040	04/05/2023	10.17	Put	Bond Future	9,884.9600	9.8850	10,343.7900	10.3438	4.642	0	0	0
2023/04/06	2040	04/05/2023	10.73	Call	Bond Future	52.0200	0.0520	23.3800	0.0234	(55.056)	0	0	486
2023/04/06	2040	04/05/2023	10.92	Call	Bond Future	133.4600	0.1335	70.8300	0.0708	(46.928)	0	0	388
2023/04/06	2040	04/05/2023	10.92	Put	Bond Future	4,716.9700	4.7170	5,114.5700	5.1146	8.429	0	0	0
2023/04/06	2040	04/05/2023	13.45	Call	Bond Future	10,154.1100	10.1541	9,692.7700	9.6928	(4.543)	0	0	0
2023/04/06	2040	04/05/2023	11.48	Call	Bond Future	972.4600	0.9725	718.3200	0.7183	(26.134)	0	0	486
2023/04/06	2040	04/05/2023	11.48	Put	Bond Future	1,903.3000	1.9033	2,109.3900	2.1094	10.828	0	0	0
2023/04/06	2040	04/05/2023	12.05	Call	Bond Future	3,066.5400	3.0665	2,651.0700	2.6511	(13.548)	0	0	0
2023/04/06	2040	04/05/2023	11.03	Call	Bond Future	215.3100	0.2153	124.1100	0.1241	(42.358)	0	0	684

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	2040	04/05/2023	11.03	Put	Bond Future	4,061.6400	4.0616	4,430.6700	4.4307	9.086	0	0	0
2023/04/06	2040	04/05/2023	11.41	Call	Bond Future	801.6700	0.8017	574.5300	0.5745	(28.333)	0	0	0
2023/04/06	2040	04/05/2023	11.41	Put	Bond Future	2,175.7000	2.1757	2,408.7900	2.4088	10.713	0	0	0
2023/04/06	2040	04/05/2023	11.42	Call	Bond Future	824.7800	0.8248	593.8000	0.5938	(28.005)	0	0	0
2023/04/06	2040	04/05/2023	11.42	Put	Bond Future	2,135.2600	2.1353	2,364.5100	2.3645	10.736	0	0	0
2023/04/06	2040	03/08/2023	12.23	Call	Bond Future	4,885.3700	4.8854	4,471.0100	4.4710	(8.482)	0	0	0
2023/04/06	2040	03/08/2023	12.23	Put	Bond Future	1,990.7600	1.9908	2,029.5100	2.0295	1.946	0	0	0
2023/04/06	2040	03/08/2023			Bond Future	11.7407	80.4091	11.8154	79.9560	0.637	0.0000	0.0000	106,884
2023/04/06	2040	03/08/2023	12.22	Call	Bond Future	4,846.9200	4.8469	4,433.2600	4.4333	(8.534)	0	0	0
2023/04/06	2040	03/08/2023	12.22	Put	Bond Future	2,009.8100	2.0098	2,049.2600	2.0493	1.963	0	0	0
2023/04/06	2040	03/08/2023	12.21	Call	Bond Future	4,808.3900	4.8084	4,395.8000	4.3958	(8.581)	0	0	0
2023/04/06	2040	03/08/2023	12.21	Put	Bond Future	2,028.8400	2.0288	2,069.3600	2.0694	1.997	0	0	0
2023/04/06	2040	02/11/2023	11.59	Call	Bond Future	3,322.7200	3.3227	3,062.5900	3.0626	(7.829)	0	0	0
2023/04/06	2040	02/11/2023	11.60	Put	Bond Future	4,829.2100	4.8292	5,008.7500	5.0088	3.718	0	0	0
2023/04/06	2040	02/11/2023	11.58	Call	Bond Future	3,294.1200	3.2941	3,034.6500	3.0346	(7.877)	0	0	0
2023/04/06	2040	02/11/2023	11.58	Put	Bond Future	4,895.4400	4.8954	5,076.5400	5.0765	3.699	0	0	0
2023/04/06	2040	02/11/2023			Bond Future	11.8430	82.0928	11.9167	81.6522	0.623	0.0000	0.0000	29
2023/04/06	2040	02/11/2023	11.59	Put	Bond Future	4,862.2300	4.8622	5,042.6700	5.0427	3.711	0	0	0
2023/04/06	2040	02/11/2023	11.60	Call	Bond Future	3,351.4300	3.3514	3,090.4000	3.0904	(7.789)	0	0	0
2023/04/06	2040	01/02/2024	12.34	Call	Bond Future	5,892.2200	5.8922	5,571.5300	5.5715	(5.443)	0	0	0
2023/04/06	2040	01/02/2024	12.34	Put	Bond Future	3,685.5800	3.6856	3,753.8900	3.7539	1.853	0	0	0
2023/04/06	2040	01/02/2024	12.33	Call	Bond Future	5,857.9400	5.8579	5,537.8700	5.5379	(5.464)	0	0	0
2023/04/06	2040	01/02/2024	12.33	Put	Bond Future	3,707.7300	3.7077	3,776.6600	3.7767	1.859	0	0	0
2023/04/06	2040	01/02/2024			Bond Future	11.9573	79.2767	12.0236	78.8877	0.554	0.0000	0.0000	11
2023/04/06	2040	01/02/2024	12.35	Call	Bond Future	5,926.5600	5.9266	5,605.2500	5.6052	(5.422)	0	0	0
2023/04/06	2040	01/02/2024	12.35	Put	Bond Future	3,663.5500	3.6636	3,731.2400	3.7312	1.848	0	0	0
2023/04/06	2040	02/05/2024	11.61	Call	Bond Future	3,566.8700	3.5669	3,497.6800	3.4977	(1.940)	0	0	0
2023/04/06	2040	02/05/2024	11.62	Put	Bond Future	6,363.5600	6.3636	6,608.5400	6.6085	3.850	0	0	0
2023/04/06	2040	02/05/2024	11.60	Call	Bond Future	3,541.7200	3.5417	3,472.1100	3.4721	(1.965)	0	0	0
2023/04/06	2040	02/05/2024			Bond Future	12.0860	80.8616	12.1404	80.5476	0.450	0.0000	0.0000	0
2023/04/06	2040	02/05/2024	11.61	Put	Bond Future	6,399.1000	6.3991	6,644.0000	6.6440	3.827	0	0	0
2023/04/06	2040	02/05/2024	11.62	Call	Bond Future	3,592.4400	3.5924	3,523.3300	3.5233	(1.924)	0	0	0
2023/04/06	2040	02/05/2024	11.60	Put	Bond Future	6,435.1400	6.4351	6,679.6200	6.6796	3.799	0	0	0
2023/04/06	2044	04/05/2023	11.41	Call	Bond Future	714.4400	0.7144	477.4400	0.4774	(33.173)	0	0	0
2023/04/06	2044	04/05/2023	11.41	Put	Bond Future	2,455.9600	2.4560	2,778.9900	2.7790	13.153	0	0	0
2023/04/06	2044	04/05/2023	11.42	Call	Bond Future	735.9000	0.7359	494.3300	0.4943	(32.826)	0	0	0
2023/04/06	2044	04/05/2023	11.42	Put	Bond Future	2,412.3800	2.4124	2,730.8400	2.7308	13.201	0	0	0
2023/04/06	2044	04/05/2023	11.75	Put	Bond Future	1,255.5300	1.2555	1,430.2100	1.4302	13.913	0	0	4,423
2023/04/06	2044	04/05/2023			Bond Future	11.6826	79.6211	11.7724	79.0610	0.769	0.0000	0.0000	62,104
2023/04/06	2044	04/05/2023	11.43	Call	Bond Future	757.6900	0.7577	511.5600	0.5116	(32.484)	0	0	0
2023/04/06	2044	04/05/2023	11.43	Put	Bond Future	2,369.2200	2.3692	2,683.1200	2.6831	13.249	0	0	0
2023/04/06	2044	04/05/2023	11.75	Call	Bond Future	1,676.4400	1.6764	1,291.0900	1.2911	(22.986)	0	0	0
2023/04/06	2044	04/05/2023	12.00	Call	Bond Future	2,658.7500	2.6588	2,192.9100	2.1929	(17.521)	0	0	0
2023/04/06	2044	04/05/2023	12.00	Put	Bond Future	710.0200	0.7100	804.2100	0.8042	13.266	0	0	4,423
2023/04/06	2044	04/05/2023	12.25	Call	Bond Future	3,806.7600	3.8068	3,290.1900	3.2902	(13.570)	0	0	0
2023/04/06	2044	04/05/2023	12.25	Put	Bond Future	380.5100	0.3805	423.9700	0.4240	11.422	0	0	1,798
2023/04/06	2044	03/08/2023	12.16	Call	Bond Future	4,462.5300	4.4625	4,065.9400	4.0659	(8.887)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	2044	03/08/2023	12.16	Put	Bond Future	2,232.8000	2.2328	2,391.9100	2.3919	7.126	0	0	0
2023/04/06	2044	03/08/2023	12.00	Call	Bond Future	3,875.5100	3.8755	3,502.0500	3.5020	(9.636)	0	0	0
2023/04/06	2044	03/08/2023	12.00	Put	Bond Future	2,595.5200	2.5955	2,777.7600	2.7778	7.021	0	0	4,754
2023/04/06	2044	03/08/2023	12.15	Call	Bond Future	4,424.8900	4.4249	4,029.7400	4.0297	(8.930)	0	0	0
2023/04/06	2044	03/08/2023	12.15	Put	Bond Future	2,253.9300	2.2539	2,414.4800	2.4145	7.123	0	0	0
2023/04/06	2044	03/08/2023			Bond Future	11.7896	76.8720	11.8802	76.3163	0.769	0.0000	0.0000	24,373
2023/04/06	2044	03/08/2023	12.17	Call	Bond Future	4,500.1100	4.5001	4,102.2600	4.1023	(8.841)	0	0	0
2023/04/06	2044	03/08/2023	12.17	Put	Bond Future	2,211.6900	2.2117	2,369.5400	2.3695	7.137	0	0	7,107
2023/04/06	2044	03/08/2023	11.75	Call	Bond Future	3,029.9900	3.0300	2,693.9900	2.6940	(11.089)	0	0	0
2023/04/06	2044	03/08/2023	11.75	Put	Bond Future	3,275.1100	3.2751	3,494.8100	3.4948	6.708	0	0	3,076
2023/04/06	2044	02/11/2023	11.57	Call	Bond Future	3,248.2900	3.2483	2,862.9400	2.8629	(11.863)	0	0	0
2023/04/06	2044	02/11/2023	11.57	Put	Bond Future	5,220.8100	5.2208	5,381.7300	5.3817	3.082	0	0	0
2023/04/06	2044	02/11/2023			Bond Future	11.8874	78.4816	11.9778	77.9354	0.760	0.0000	0.0000	0
2023/04/06	2044	02/11/2023	11.56	Call	Bond Future	3,219.6900	3.2197	2,836.1000	2.8361	(11.914)	0	0	0
2023/04/06	2044	02/11/2023	11.56	Put	Bond Future	5,255.7100	5.2557	5,418.3900	5.4184	3.095	0	0	0
2023/04/06	2044	02/11/2023	11.55	Call	Bond Future	3,191.4400	3.1914	2,809.3800	2.8094	(11.971)	0	0	0
2023/04/06	2044	02/11/2023	11.55	Put	Bond Future	5,291.0500	5.2911	5,455.2600	5.4553	3.104	0	0	0
2023/04/06	2044	01/02/2024	12.29	Call	Bond Future	5,650.1700	5.6502	5,385.0000	5.3850	(4.693)	0	0	0
2023/04/06	2044	01/02/2024	12.29	Put	Bond Future	3,926.6800	3.9267	4,161.1300	4.1611	5.971	0	0	0
2023/04/06	2044	01/02/2024			Bond Future	11.9964	75.7163	12.0804	75.2167	0.700	0.0000	0.0000	0
2023/04/06	2044	01/02/2024	12.28	Call	Bond Future	5,616.4200	5.6164	5,351.9600	5.3520	(4.709)	0	0	0
2023/04/06	2044	01/02/2024	12.28	Put	Bond Future	3,950.5600	3.9506	4,185.7200	4.1857	5.953	0	0	0
2023/04/06	2044	01/02/2024	12.27	Call	Bond Future	5,582.4600	5.5825	5,318.9800	5.3190	(4.720)	0	0	0
2023/04/06	2044	01/02/2024	12.27	Put	Bond Future	3,974.3100	3.9743	4,210.4500	4.2105	5.942	0	0	0
2023/04/06	2044	02/05/2024	11.67	Call	Bond Future	3,770.2000	3.7702	3,756.9100	3.7569	(0.353)	0	0	0
2023/04/06	2044	02/05/2024	11.67	Put	Bond Future	6,488.0900	6.4881	6,905.5800	6.9056	6.435	0	0	0
2023/04/06	2044	02/05/2024			Bond Future	12.1185	77.2300	12.1921	76.7992	0.607	0.0000	0.0000	0
2023/04/06	2044	02/05/2024	11.66	Call	Bond Future	3,744.4100	3.7444	3,730.8900	3.7309	(0.361)	0	0	0
2023/04/06	2044	02/05/2024	11.66	Put	Bond Future	6,524.7400	6.5247	6,942.0000	6.9420	6.395	0	0	0
2023/04/06	2044	02/05/2024	11.65	Call	Bond Future	3,718.3900	3.7184	3,704.9500	3.7050	(0.361)	0	0	0
2023/04/06	2044	02/05/2024	11.65	Put	Bond Future	6,561.2400	6.5612	6,978.5800	6.9786	6.361	0	0	0
2023/04/06	2046	04/05/2023			Bond Future	113.8643	113.8643	113.8489	113.8489	(0.014)	0.0000	0.0000	16,909
2023/04/06	2046	03/08/2023			Bond Future	116.2289	116.2289	116.2360	116.2360	0.006	0.0000	0.0000	391
2023/04/06	2046	02/11/2023			Bond Future	116.6071	116.6071	116.6439	116.6439	0.032	0.0000	0.0000	0
2023/04/06	2046	01/02/2024			Bond Future	119.0350	119.0350	119.1587	119.1587	0.104	0.0000	0.0000	0
2023/04/06	2046	02/05/2024			Bond Future	119.3112	119.3112	119.5560	119.5560	0.205	0.0000	0.0000	0
2023/04/06	2050	04/05/2023			Bond Future	117.1607	117.1607	117.1448	117.1448	(0.014)	0.0000	0.0000	13,664
2023/04/06	2050	03/08/2023			Bond Future	117.4113	117.4113	117.4181	117.4181	0.006	0.0000	0.0000	1,148
2023/04/06	2050	02/11/2023			Bond Future	119.8973	119.8973	119.9364	119.9364	0.033	0.0000	0.0000	0
2023/04/06	2050	01/02/2024			Bond Future	120.1556	120.1556	120.2817	120.2817	0.105	0.0000	0.0000	0
2023/04/06	2050	02/05/2024			Bond Future	122.5915	122.5915	122.8429	122.8429	0.205	0.0000	0.0000	0
2023/04/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2023/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	AL37	04/05/2023			Index Future	886.7790	886.7790	884.7610	884.7610	(0.228)	0.0000	0.0000	0
2023/04/06	AL37	03/08/2023			Index Future	904.9790	904.9790	903.1010	903.1010	(0.208)	0.0000	0.0000	0
2023/04/06	AL37	02/11/2023			Index Future	923.9270	923.9270	922.2580	922.2580	(0.181)	0.0000	0.0000	0
2023/04/06	AL37	01/02/2024			Index Future	942.9590	942.9590	941.9350	941.9350	(0.109)	0.0000	0.0000	0
2023/04/06	AL37	02/05/2024			Index Future	961.8860	961.8860	961.7980	961.7980	(0.009)	0.0000	0.0000	0
2023/04/06	AL7T	04/05/2023			Index Future	1,022.6970	1,022.6970	1,017.3350	1,017.3350	(0.524)	0.0000	0.0000	0
2023/04/06	AL7T	03/08/2023			Index Future	1,043.6860	1,043.6860	1,038.4230	1,038.4230	(0.504)	0.0000	0.0000	0
2023/04/06	AL7T	02/11/2023			Index Future	1,065.5390	1,065.5390	1,060.4490	1,060.4490	(0.478)	0.0000	0.0000	0
2023/04/06	AL7T	01/02/2024			Index Future	1,087.4870	1,087.4870	1,083.0750	1,083.0750	(0.406)	0.0000	0.0000	0
2023/04/06	AL7T	02/05/2024			Index Future	1,109.3160	1,109.3160	1,105.9140	1,105.9140	(0.307)	0.0000	0.0000	0
2023/04/06	ALBI	04/05/2023			Index Future	893.5750	893.5750	889.3990	889.3990	(0.467)	0.0000	0.0000	99
2023/04/06	ALBI	03/08/2023			Index Future	911.9150	911.9150	907.8350	907.8350	(0.447)	0.0000	0.0000	0
2023/04/06	ALBI	02/11/2023			Index Future	931.0090	931.0090	927.0910	927.0910	(0.421)	0.0000	0.0000	0
2023/04/06	ALBI	01/02/2024			Index Future	950.1860	950.1860	946.8720	946.8720	(0.349)	0.0000	0.0000	0
2023/04/06	ALBI	02/05/2024			Index Future	969.2580	969.2580	966.8390	966.8390	(0.250)	0.0000	0.0000	0
2023/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2023/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2023/04/06	ES33	04/05/2023			Bond Future	11.9044	75.2785	11.9890	74.8748	0.711	0.0000	0.0000	0
2023/04/06	ES33	03/08/2023			Bond Future	12.0359	76.8418	12.1208	76.4447	0.706	0.0000	0.0000	350
2023/04/06	ES33	02/11/2023			Bond Future	12.1706	74.6726	12.2546	74.2875	0.691	0.0000	0.0000	0
2023/04/06	ES33	01/02/2024			Bond Future	12.3218	76.2265	12.3971	75.8889	0.611	0.0000	0.0000	0
2023/04/06	ES33	02/05/2024			Bond Future	12.4879	73.9745	12.5490	73.7065	0.489	0.0000	0.0000	0
2023/04/06	ES42	04/05/2023			Bond Future	12.3384	72.4201	12.4280	71.9228	0.726	0.0000	0.0000	0
2023/04/06	ES42	03/08/2023			Bond Future	12.4621	73.9241	12.5524	73.4310	0.725	0.0000	0.0000	4,000
2023/04/06	ES42	02/11/2023			Bond Future	12.5881	71.2265	12.6783	70.7429	0.716	0.0000	0.0000	0
2023/04/06	ES42	01/02/2024			Bond Future	12.7216	72.7079	12.8051	72.2675	0.656	0.0000	0.0000	0
2023/04/06	ES42	02/05/2024			Bond Future	12.8717	69.9181	12.9442	69.5430	0.563	0.0000	0.0000	0
2023/04/06	GOVI	04/05/2023	852.86	Call	GOVI	280,580.0000	28.0580	239,550.0000	23.9550	(14.623)	0	0	0
2023/04/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	04/05/2023	852.87	Call	GOVI	280,480.0000	28.0480	239,450.0000	23.9450	(14.628)	0	0	0
2023/04/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	04/05/2023			GOVI	880.9180	880.9180	876.8150	876.8150	(0.466)	0.0000	0.0000	410
2023/04/06	GOVI	04/05/2023	852.88	Call	GOVI	280,380.0000	28.0380	239,350.0000	23.9350	(14.634)	0	0	0
2023/04/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	03/08/2023	837.21	Call	GOVI	617,880.0000	61.7880	577,800.0000	57.7800	(6.487)	0	0	0
2023/04/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	03/08/2023	837.22	Call	GOVI	617,780.0000	61.7780	577,700.0000	57.7700	(6.488)	0	0	0
2023/04/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	03/08/2023			GOVI	898.9980	898.9980	894.9900	894.9900	(0.446)	0.0000	0.0000	430
2023/04/06	GOVI	03/08/2023	837.23	Call	GOVI	617,680.0000	61.7680	577,600.0000	57.7600	(6.489)	0	0	0
2023/04/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2023/04/06	GOVI	02/11/2023	885.81	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	
2023/04/06	GOVI	02/11/2023	885.82	Call	GOVI	320,010.0000		32.0010	281,550.0000	28.1550	(12.018)	0	0	0
2023/04/06	GOVI	02/11/2023			GOVI	917.8210		917.8210	913.9750	913.9750	(0.419)	0.0000	0.0000	0
2023/04/06	GOVI	02/11/2023	885.80	Call	GOVI	320,210.0000		32.0210	281,750.0000	28.1750	(12.011)	0	0	0
2023/04/06	GOVI	02/11/2023	885.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	GOVI	02/11/2023	885.81	Call	GOVI	320,110.0000		32.0110	281,650.0000	28.1650	(12.015)	0	0	0
2023/04/06	GOVI	02/11/2023	885.82	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	01/02/2024	880.00	Call	GOVI	567,260.0000		56.7260	534,750.0000	53.4750	(5.731)	0	0	0
2023/04/06	GOVI	01/02/2024	880.00	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	01/02/2024			GOVI	936.7260		936.7260	933.4750	933.4750	(0.347)	0.0000	0.0000	0
2023/04/06	GOVI	01/02/2024	879.98	Call	GOVI	567,460.0000		56.7460	534,950.0000	53.4950	(5.729)	0	0	0
2023/04/06	GOVI	01/02/2024	879.98	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	01/02/2024	879.99	Call	GOVI	567,360.0000		56.7360	534,850.0000	53.4850	(5.730)	0	0	0
2023/04/06	GOVI	01/02/2024	879.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	02/05/2024	950.97	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	02/05/2024	950.98	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GOVI	02/05/2024	950.99	Call	GOVI	45,390.0000		4.5390	21,700.0000	2.1700	(52.192)	0	0	0
2023/04/06	GOVI	02/05/2024			GOVI	955.5290		955.5290	953.1600	953.1600	(0.248)	0.0000	0.0000	0
2023/04/06	GOVI	02/05/2024	950.97	Call	GOVI	45,590.0000		4.5590	21,900.0000	2.1900	(51.963)	0	0	0
2023/04/06	GOVI	02/05/2024	950.98	Call	GOVI	45,490.0000		4.5490	21,800.0000	2.1800	(52.077)	0	0	0
2023/04/06	GOVI	02/05/2024	950.99	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0	0
2023/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2023/04/06	IGOV	04/05/2023			Index Future	328.8860		328.8860	328.7230	328.7230	(0.050)	0.0000	0.0000	654
2023/04/06	IGOV	03/08/2023			Index Future	335.7170		335.7170	335.6180	335.6180	(0.029)	0.0000	0.0000	0
2023/04/06	IGOV	02/11/2023			Index Future	342.8260		342.8260	342.8160	342.8160	(0.003)	0.0000	0.0000	0
2023/04/06	IGOV	01/02/2024			Index Future	349.9650		349.9650	350.2070	350.2070	0.069	0.0000	0.0000	0
2023/04/06	IGOV	02/05/2024			Index Future	357.0650		357.0650	357.6680	357.6680	0.169	0.0000	0.0000	0
2023/04/06	IS05	20/06/2023			Interest Rate Swap	92.1700		92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2023/04/06	IS05	19/09/2023			Interest Rate Swap	94.8800		94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2023/04/06	IS10	17/12/2025			Interest Rate Swap	80.2800		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2023/04/06	IS10	16/03/2026			Interest Rate Swap	76.8200		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2023/04/06	IS10	15/06/2026			Interest Rate Swap	75.2400		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2023/04/06	IS10	21/09/2026			Interest Rate Swap	77.2700		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2023/04/06	IS10	21/12/2026			Interest Rate Swap	81.3000		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2023/04/06	IS10	15/03/2027			Interest Rate Swap	79.8000		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2023/04/06	IS10	21/06/2027			Interest Rate Swap	81.8600		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2023/04/06	IS10	20/09/2027			Interest Rate Swap	87.6100		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2023/04/06	IS10	20/12/2027			Interest Rate Swap	87.9400		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2023/04/06	IS10	22/03/2028			Interest Rate Swap	80.8900		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2023/04/06	IS10	20/06/2028			Interest Rate Swap	88.6800		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2023/04/06	IS10	19/09/2028			Interest Rate Swap	92.0200		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2023/04/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	JBAF	19/04/2023			Jibar Tradeable Future	7.9700	92.0300	7.9650	92.0350	(0.063)	0.0000	0.0000	0
2023/04/06	JBAF	17/05/2023			Jibar Tradeable Future	7.9800	92.0200	8.0000	92.0000	0.251	0.0000	0.0000	0
2023/04/06	JBAF	21/06/2023			Jibar Tradeable Future	8.1650	91.8350	8.2050	91.7950	0.490	0.0000	0.0000	0
2023/04/06	JBAF	19/07/2023			Jibar Tradeable Future	8.1800	91.8200	8.2100	91.7900	0.367	0.0000	0.0000	0
2023/04/06	JBAF	16/08/2023			Jibar Tradeable Future	8.2100	91.7900	8.2700	91.7300	0.731	0.0000	0.0000	0
2023/04/06	JBAF	20/09/2023			Jibar Tradeable Future	8.2400	91.7600	8.2750	91.7250	0.425	91.7420	91.7420	0
2023/04/06	JBAF	20/12/2023			Jibar Tradeable Future	8.0600	91.9400	8.1400	91.8600	0.993	91.8820	91.8820	0
2023/04/06	JBAF	20/03/2024			Jibar Tradeable Future	7.8400	92.1600	7.9400	92.0600	1.276	0.0000	0.0000	0
2023/04/06	JBAF	19/06/2024			Jibar Tradeable Future	7.6100	92.3900	7.6700	92.3300	0.788	0.0000	0.0000	0
2023/04/06	JBAF	18/09/2024			Jibar Tradeable Future	7.5100	92.4900	7.5950	92.4050	1.132	92.4320	92.4320	0
2023/04/06	JBAF	18/12/2024			Jibar Tradeable Future	7.4450	92.5550	7.5400	92.4600	1.276	0.0000	0.0000	0
2023/04/06	JBAF	19/03/2025			Jibar Tradeable Future	7.4850	92.5150	7.5650	92.4350	1.069	0.0000	0.0000	0
2023/04/06	R035	04/05/2023	10.55	Call	Bond Future	208.6400	0.2086	132.3300	0.1323	(36.575)	0	0	770
2023/04/06	R035	04/05/2023	10.55	Put	Bond Future	3,615.9800	3.6160	3,972.7600	3.9728	9.867	0	0	0
2023/04/06	R035	04/05/2023	13.18	Call	Bond Future	10,867.7100	10.8677	10,434.3100	10.4343	(3.988)	0	0	0
2023/04/06	R035	04/05/2023	13.18	Put	Bond Future	2.0600	0.0021	1.7500	0.0018	(15.049)	0	0	491
2023/04/06	R035	04/05/2023	12.46	Call	Bond Future	7,331.6500	7.3316	6,901.6600	6.9017	(5.865)	0	0	0
2023/04/06	R035	04/05/2023	12.46	Put	Bond Future	27.1300	0.0271	30.2300	0.0302	11.426	0	0	388
2023/04/06	R035	04/05/2023	11.20	Call	Bond Future	1,531.2500	1.5313	1,256.8400	1.2568	(17.921)	0	0	0
2023/04/06	R035	04/05/2023	11.21	Call	Bond Future	1,564.6400	1.5646	1,287.1700	1.2872	(17.734)	0	0	0
2023/04/06	R035	04/05/2023	11.22	Put	Bond Future	1,023.6100	1.0236	1,176.3000	1.1763	14.917	0	0	0
2023/04/06	R035	04/05/2023	10.60	Call	Bond Future	255.2500	0.2552	166.9600	0.1670	(34.590)	0	0	388
2023/04/06	R035	04/05/2023	10.60	Put	Bond Future	3,356.4700	3.3565	3,701.2700	3.7013	10.273	0	0	0
2023/04/06	R035	04/05/2023	11.05	Call	Bond Future	1,076.7900	1.0768	850.4200	0.8504	(21.023)	0	0	770
2023/04/06	R035	04/05/2023	11.05	Put	Bond Future	1,488.3100	1.4883	1,695.0300	1.6950	13.890	0	0	0
2023/04/06	R035	04/05/2023	11.17	Call	Bond Future	1,433.3900	1.4334	1,168.2200	1.1682	(18.500)	0	0	491
2023/04/06	R035	04/05/2023			Bond Future	11.1206	87.0919	11.1954	86.6588	0.673	0.0000	0.0000	152,776
2023/04/06	R035	04/05/2023	9.85	Call	Bond Future	5.1800	0.0052	1.5500	0.0016	(70.077)	0	0	388
2023/04/06	R035	04/05/2023	9.85	Put	Bond Future	7,857.8200	7.8578	8,287.2800	8.2873	5.465	0	0	0
2023/04/06	R035	04/05/2023	10.42	Call	Bond Future	117.7700	0.1178	68.8900	0.0689	(41.505)	0	0	491
2023/04/06	R035	04/05/2023	10.42	Put	Bond Future	4,328.0000	4.3280	4,712.2100	4.7122	8.877	0	0	0
2023/04/06	R035	04/05/2023	11.80	Call	Bond Future	4,043.7200	4.0437	3,646.4500	3.6464	(9.824)	0	0	0
2023/04/06	R035	04/05/2023	11.80	Put	Bond Future	222.4400	0.2224	258.2600	0.2583	16.103	0	0	1,035
2023/04/06	R035	04/05/2023	11.87	Call	Bond Future	4,381.9600	4.3820	3,977.8000	3.9778	(9.223)	0	0	0
2023/04/06	R035	04/05/2023	11.87	Put	Bond Future	180.8400	0.1808	209.7700	0.2098	15.998	0	0	770
2023/04/06	R035	04/05/2023	11.20	Put	Bond Future	1,071.7500	1.0717	1,230.4300	1.2304	14.806	0	0	0
2023/04/06	R035	04/05/2023	11.21	Put	Bond Future	1,047.5200	1.0475	1,203.1400	1.2031	14.856	0	0	0
2023/04/06	R035	04/05/2023	11.22	Call	Bond Future	1,598.3000	1.5983	1,317.9000	1.3179	(17.544)	0	0	0
2023/04/06	R035	04/05/2023	11.17	Put	Bond Future	1,147.0900	1.1471	1,315.0100	1.3150	14.639	0	0	0
2023/04/06	R035	03/08/2023	12.00	Call	Bond Future	5,616.3200	5.6163	5,210.2000	5.2102	(7.231)	0	0	0
2023/04/06	R035	03/08/2023	12.00	Put	Bond Future	1,332.4000	1.3324	1,350.8400	1.3508	1.384	0	0	0
2023/04/06	R035	03/08/2023			Bond Future	11.2210	88.8790	11.2957	88.4544	0.666	0.0000	0.0000	15,672
2023/04/06	R035	03/08/2023	11.98	Call	Bond Future	5,537.4900	5.5375	5,132.5500	5.1325	(7.313)	0	0	0
2023/04/06	R035	03/08/2023	11.98	Put	Bond Future	1,359.6800	1.3597	1,379.3000	1.3793	1.443	0	0	0
2023/04/06	R035	03/08/2023	11.99	Call	Bond Future	5,576.8700	5.5769	5,171.3300	5.1713	(7.272)	0	0	0
2023/04/06	R035	03/08/2023	11.99	Put	Bond Future	1,345.9800	1.3460	1,365.0000	1.3650	1.413	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	R035	02/11/2023	12.85	Call	Bond Future	9,190.6300	9.1906	8,830.8500	8.8309	(3.915)	0	0	0
2023/04/06	R035	02/11/2023	12.85	Put	Bond Future	1,219.7400	1.2197	1,269.9600	1.2700	4.117	0	0	400
2023/04/06	R035	02/11/2023	11.41	Call	Bond Future	3,967.5600	3.9676	3,699.3800	3.6994	(6.759)	0	0	0
2023/04/06	R035	02/11/2023	11.41	Put	Bond Future	3,487.5900	3.4876	3,629.4100	3.6294	4.066	0	0	0
2023/04/06	R035	02/11/2023	11.42	Call	Bond Future	3,998.1700	3.9982	3,729.3000	3.7293	(6.725)	0	0	0
2023/04/06	R035	02/11/2023	11.42	Put	Bond Future	3,462.6900	3.4627	3,603.8200	3.6038	4.076	0	0	0
2023/04/06	R035	02/11/2023	11.12	Call	Bond Future	3,127.7900	3.1278	2,881.6800	2.8817	(7.868)	0	0	400
2023/04/06	R035	02/11/2023			Bond Future	11.3239	86.2330	11.3974	85.8230	0.649	0.0000	0.0000	0
2023/04/06	R035	02/11/2023	11.43	Call	Bond Future	4,028.9000	4.0289	3,759.3200	3.7593	(6.691)	0	0	0
2023/04/06	R035	02/11/2023	11.43	Put	Bond Future	3,437.9500	3.4380	3,578.3700	3.5784	4.084	0	0	0
2023/04/06	R035	02/11/2023	10.62	Call	Bond Future	1,943.9300	1.9439	1,737.0700	1.7371	(10.641)	0	0	400
2023/04/06	R035	02/11/2023	10.62	Put	Bond Future	6,016.8600	6.0169	6,220.0000	6.2200	3.376	0	0	0
2023/04/06	R035	02/11/2023	11.12	Put	Bond Future	4,280.4000	4.2804	4,444.2900	4.4443	3.829	0	0	0
2023/04/06	R035	01/02/2024	12.18	Put	Bond Future	2,660.5300	2.6605	2,696.4500	2.6964	1.350	0	0	0
2023/04/06	R035	01/02/2024	12.19	Call	Bond Future	6,616.4100	6.6164	6,297.4900	6.2975	(4.820)	0	0	0
2023/04/06	R035	01/02/2024	12.19	Put	Bond Future	2,644.1200	2.6441	2,679.6000	2.6796	1.342	0	0	0
2023/04/06	R035	01/02/2024	10.62	Call	Bond Future	2,178.6500	2.1787	1,974.7500	1.9747	(9.359)	0	0	400
2023/04/06	R035	01/02/2024	10.62	Put	Bond Future	6,856.3000	6.8563	7,006.8000	7.0068	2.195	0	0	0
2023/04/06	R035	01/02/2024	11.12	Put	Bond Future	5,098.2400	5.0982	5,202.4100	5.2024	2.043	0	0	0
2023/04/06	R035	01/02/2024			Bond Future	11.4411	88.0082	11.5058	87.6538	0.566	0.0000	0.0000	0
2023/04/06	R035	01/02/2024	13.46	Call	Bond Future	11,333.0200	11.3330	10,981.7800	10.9818	(3.099)	0	0	0
2023/04/06	R035	01/02/2024	13.46	Put	Bond Future	1,207.5800	1.2076	1,210.7400	1.2107	0.262	0	0	400
2023/04/06	R035	01/02/2024	12.18	Call	Bond Future	6,581.5300	6.5815	6,263.0500	6.2630	(4.839)	0	0	0
2023/04/06	R035	01/02/2024	12.20	Call	Bond Future	6,651.3300	6.6513	6,332.2600	6.3323	(4.797)	0	0	0
2023/04/06	R035	01/02/2024	12.20	Put	Bond Future	2,627.8100	2.6278	2,663.1400	2.6631	1.344	0	0	0
2023/04/06	R035	01/02/2024	11.12	Call	Bond Future	3,310.8900	3.3109	3,060.6600	3.0607	(7.558)	0	0	400
2023/04/06	R035	02/05/2024	11.19	Call	Bond Future	3,434.3400	3.4343	3,350.6200	3.3506	(2.438)	0	0	0
2023/04/06	R035	02/05/2024	11.19	Put	Bond Future	5,482.6400	5.4826	5,672.5100	5.6725	3.463	0	0	0
2023/04/06	R035	02/05/2024	11.20	Call	Bond Future	3,458.4400	3.4584	3,375.2400	3.3752	(2.406)	0	0	0
2023/04/06	R035	02/05/2024	11.20	Put	Bond Future	5,451.1700	5.4512	5,641.5600	5.6416	3.493	0	0	0
2023/04/06	R035	02/05/2024			Bond Future	11.5647	85.2641	11.6157	84.9905	0.441	0.0000	0.0000	0
2023/04/06	R035	02/05/2024	11.21	Call	Bond Future	3,482.9800	3.4830	3,399.6000	3.3996	(2.394)	0	0	0
2023/04/06	R035	02/05/2024	11.21	Put	Bond Future	5,420.2000	5.4202	5,610.4100	5.6104	3.509	0	0	0
2023/04/06	R186	04/05/2023		Call	Bond Future	10,483.9100	10.4839	10,320.6000	10.3206	(1.558)	0	0	0
2023/04/06	R186	04/05/2023	8.83	Put	Bond Future	224.4900	0.2245	232.4900	0.2325	3.564	0	0	0
2023/04/06	R186	04/05/2023	8.84	Call	Bond Future	1,667.2800	1.6673	1,511.6100	1.5116	(9.337)	0	0	0
2023/04/06	R186	04/05/2023			Bond Future	8.3822	110.4839	8.4335	110.3206	0.611	0.0000	0.0000	86,187
2023/04/06	R186	04/05/2023		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2023/04/06	R186	04/05/2023	8.36	Call	Bond Future	609.7700	0.6098	492.9000	0.4929	(19.166)	0	0	200
2023/04/06	R186	04/05/2023	8.36	Put	Bond Future	680.7500	0.6808	727.1900	0.7272	6.822	0	0	200
2023/04/06	R186	04/05/2023	8.82	Call	Bond Future	1,616.0200	1.6160	1,461.1800	1.4612	(9.582)	0	0	0
2023/04/06	R186	04/05/2023	8.82	Put	Bond Future	230.2600	0.2303	238.7300	0.2387	3.678	0	0	0
2023/04/06	R186	04/05/2023	8.83	Call	Bond Future	1,641.6400	1.6416	1,486.3300	1.4863	(9.461)	0	0	0
2023/04/06	R186	04/05/2023	8.84	Put	Bond Future	218.7600	0.2188	226.4000	0.2264	3.492	0	0	0
2023/04/06	R186	03/08/2023	9.74	Call	Bond Future	4,171.5200	4.1715	4,015.2100	4.0152	(3.747)	0	0	0
2023/04/06	R186	03/08/2023	9.74	Put	Bond Future	219.1800	0.2192	207.8000	0.2078	(5.192)	0	0	0
2023/04/06	R186	03/08/2023	9.73	Put	Bond Future	222.1700	0.2222	210.7600	0.2108	(5.136)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	R186	03/08/2023			Bond Future	8.3881	107.4443	8.4365	107.2994	0.578	0.0000	0.0000	38,838
2023/04/06	R186	03/08/2023	9.75	Call	Bond Future	4,196.9900	4.1970	4,040.7100	4.0407	(3.724)	0	0	0
2023/04/06	R186	03/08/2023	9.75	Put	Bond Future	216.1100	0.2161	204.7600	0.2048	(5.252)	0	0	0
2023/04/06	R186	03/08/2023	9.73	Call	Bond Future	4,145.9600	4.1460	3,989.6200	3.9896	(3.771)	0	0	0
2023/04/06	R186	02/11/2023	9.40	Call	Bond Future	3,448.6700	3.4487	3,349.9300	3.3499	(2.863)	0	0	0
2023/04/06	R186	02/11/2023	9.40	Put	Bond Future	636.3800	0.6364	656.1700	0.6562	3.110	0	0	0
2023/04/06	R186	02/11/2023	9.15	Call	Bond Future	2,928.1200	2.9281	2,834.5100	2.8345	(3.197)	0	0	1,715
2023/04/06	R186	02/11/2023			Bond Future	8.3766	109.6941	8.4191	109.5755	0.507	0.0000	0.0000	1,109
2023/04/06	R186	02/11/2023	10.42	Call	Bond Future	5,778.2700	5.7783	5,650.6600	5.6507	(2.208)	0	0	0
2023/04/06	R186	02/11/2023	10.42	Put	Bond Future	255.9900	0.2560	246.9100	0.2469	(3.547)	0	0	1,715
2023/04/06	R186	02/11/2023	9.38	Call	Bond Future	3,406.0600	3.4061	3,307.6900	3.3077	(2.888)	0	0	0
2023/04/06	R186	02/11/2023	9.38	Put	Bond Future	647.8200	0.6478	667.9800	0.6680	3.112	0	0	0
2023/04/06	R186	02/11/2023	9.39	Call	Bond Future	3,427.3400	3.4273	3,328.7900	3.3288	(2.875)	0	0	0
2023/04/06	R186	02/11/2023	9.39	Put	Bond Future	642.0700	0.6421	662.0500	0.6620	3.112	0	0	0
2023/04/06	R186	02/11/2023	9.15	Put	Bond Future	794.0700	0.7941	818.9900	0.8190	3.138	0	0	0
2023/04/06	R186	01/02/2024	9.52	Put	Bond Future	746.0400	0.7460	776.1800	0.7762	4.040	0	0	0
2023/04/06	R186	01/02/2024	9.50	Call	Bond Future	3,614.5900	3.6146	3,604.0600	3.6041	(0.291)	0	0	0
2023/04/06	R186	01/02/2024	9.51	Call	Bond Future	3,634.3200	3.6343	3,623.6600	3.6237	(0.293)	0	0	0
2023/04/06	R186	01/02/2024			Bond Future	8.3780	106.6459	8.3938	106.6050	0.188	0.0000	0.0000	0
2023/04/06	R186	01/02/2024	9.52	Call	Bond Future	3,654.0700	3.6541	3,643.2900	3.6433	(0.295)	0	0	0
2023/04/06	R186	01/02/2024	9.50	Put	Bond Future	756.6100	0.7566	787.0000	0.7870	4.017	0	0	0
2023/04/06	R186	01/02/2024	9.51	Put	Bond Future	751.3100	0.7513	781.5700	0.7816	4.028	0	0	0
2023/04/06	R186	02/05/2024	8.01	Call	Bond Future	1,200.3200	1.2003	1,271.3000	1.2713	5.913	0	0	0
2023/04/06	R186	02/05/2024	8.01	Put	Bond Future	2,146.4400	2.1464	2,148.6000	2.1486	0.101	0	0	0
2023/04/06	R186	02/05/2024			Bond Future	8.4047	108.7809	8.3758	108.8498	(0.343)	0.0000	0.0000	0
2023/04/06	R186	02/05/2024	7.99	Call	Bond Future	1,178.0000	1.1780	1,248.1200	1.2481	5.952	0	0	0
2023/04/06	R186	02/05/2024	7.99	Put	Bond Future	2,172.3600	2.1724	2,173.6600	2.1737	0.060	0	0	0
2023/04/06	R186	02/05/2024	8.00	Call	Bond Future	1,188.9100	1.1889	1,259.6800	1.2597	5.953	0	0	0
2023/04/06	R186	02/05/2024	8.00	Put	Bond Future	2,159.1500	2.1591	2,161.1000	2.1611	0.090	0	0	0
2023/04/06	R197	04/05/2023			Bond Future	336.2161	336.2161	336.1579	336.1579	(0.017)	0.0000	0.0000	309
2023/04/06	R197	03/08/2023			Bond Future	334.1145	334.1145	334.1212	334.1212	0.002	0.0000	0.0000	0
2023/04/06	R197	02/11/2023			Bond Future	341.1891	341.1891	341.2873	341.2873	0.029	0.0000	0.0000	0
2023/04/06	R202	04/05/2023			Bond Future	253.0729	253.0729	253.0384	253.0384	(0.014)	0.0000	0.0000	4,947
2023/04/06	R202	03/08/2023			Bond Future	253.5035	253.5035	253.5183	253.5183	0.006	0.0000	0.0000	530
2023/04/06	R202	02/11/2023			Bond Future	258.8711	258.8711	258.9557	258.9557	0.033	0.0000	0.0000	0
2023/04/06	R202	01/02/2024			Bond Future	259.3149	259.3149	259.5871	259.5871	0.105	0.0000	0.0000	0
2023/04/06	R202	02/05/2024			Bond Future	264.5725	264.5725	265.1151	265.1151	0.205	0.0000	0.0000	0
2023/04/06	R209	04/05/2023	10.00	Call	Bond Future	9.6900	0.0097	3.0800	0.0031	(68.215)	0	0	500
2023/04/06	R209	04/05/2023	10.00	Put	Bond Future	6,228.9700	6.2290	6,654.8200	6.6548	6.837	0	0	0
2023/04/06	R209	04/05/2023	10.50	Call	Bond Future	134.1700	0.1342	69.4300	0.0694	(48.252)	0	0	4,500
2023/04/06	R209	04/05/2023	10.50	Put	Bond Future	3,538.2300	3.5382	3,905.9500	3.9060	10.393	0	0	0
2023/04/06	R209	04/05/2023	11.50	Put	Bond Future	476.6200	0.4766	537.4300	0.5374	12.759	0	0	0
2023/04/06	R209	04/05/2023	11.09	Call	Bond Future	991.4000	0.9914	732.1200	0.7321	(26.153)	0	0	0
2023/04/06	R209	04/05/2023	11.09	Put	Bond Future	1,262.1500	1.2622	1,435.3300	1.4353	13.721	0	0	0
2023/04/06	R209	04/05/2023	11.10	Call	Bond Future	1,016.2700	1.0163	753.5100	0.7535	(25.855)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	R209	04/05/2023	11.10	Put	Bond Future	1,235.5900	1.2356	1,405.2900	1.4053	13.734	0	0	0
2023/04/06	R209	04/05/2023			Bond Future	11.1428	67.5907	11.2277	67.1583	0.762	0.0000	0.0000	21,507
2023/04/06	R209	04/05/2023	11.00	Call	Bond Future	783.8400	0.7838	556.8100	0.5568	(28.964)	0	0	1,250
2023/04/06	R209	04/05/2023	11.00	Put	Bond Future	1,519.8700	1.5199	1,725.3000	1.7253	13.516	0	0	8,250
2023/04/06	R209	04/05/2023	11.50	Call	Bond Future	2,270.0500	2.2700	1,898.4000	1.8984	(16.372)	0	0	2,250
2023/04/06	R209	04/05/2023	12.50	Call	Bond Future	6,490.8800	6.4909	6,057.9700	6.0580	(6.670)	0	0	0
2023/04/06	R209	04/05/2023	12.50	Put	Bond Future	22.3100	0.0223	21.8600	0.0219	(2.017)	0	0	9,750
2023/04/06	R209	04/05/2023	11.11	Call	Bond Future	1,041.4100	1.0414	775.2000	0.7752	(25.562)	0	0	0
2023/04/06	R209	04/05/2023	11.11	Put	Bond Future	1,209.3700	1.2094	1,375.6200	1.3756	13.747	0	0	0
2023/04/06	R209	03/08/2023	11.95	Put	Bond Future	1,243.1700	1.2432	1,275.5000	1.2755	2.601	0	0	0
2023/04/06	R209	03/08/2023	10.70	Call	Bond Future	1,301.5200	1.3015	1,066.2800	1.0663	(18.074)	0	0	1,800
2023/04/06	R209	03/08/2023	11.93	Call	Bond Future	4,657.0500	4.6570	4,262.8400	4.2628	(8.465)	0	0	0
2023/04/06	R209	03/08/2023	11.94	Call	Bond Future	4,691.1200	4.6911	4,296.2200	4.2962	(8.418)	0	0	0
2023/04/06	R209	03/08/2023	10.00	Call	Bond Future	421.6200	0.4216	306.5300	0.3065	(27.297)	0	0	1,800
2023/04/06	R209	03/08/2023	10.00	Put	Bond Future	7,066.6100	7.0666	7,379.4300	7.3794	4.427	0	0	0
2023/04/06	R209	03/08/2023			Bond Future	11.2336	68.9777	11.3188	68.5498	0.759	0.0000	0.0000	1,690
2023/04/06	R209	03/08/2023	11.95	Call	Bond Future	4,725.2500	4.7252	4,329.6700	4.3297	(8.372)	0	0	0
2023/04/06	R209	03/08/2023	10.70	Put	Bond Future	4,069.7600	4.0698	4,262.4300	4.2624	4.734	0	0	0
2023/04/06	R209	03/08/2023	11.93	Put	Bond Future	1,268.6900	1.2687	1,302.3900	1.3024	2.656	0	0	0
2023/04/06	R209	03/08/2023	11.94	Put	Bond Future	1,255.8700	1.2559	1,288.8800	1.2889	2.628	0	0	0
2023/04/06	R209	02/11/2023	11.33	Call	Bond Future	3,286.1300	3.2861	3,021.5400	3.0215	(8.052)	0	0	0
2023/04/06	R209	02/11/2023	11.33	Put	Bond Future	3,251.9200	3.2519	3,405.7500	3.4057	4.730	0	0	0
2023/04/06	R209	02/11/2023	11.34	Call	Bond Future	3,312.5500	3.3125	3,047.1400	3.0471	(8.012)	0	0	0
2023/04/06	R209	02/11/2023	11.34	Put	Bond Future	3,228.6700	3.2287	3,381.6800	3.3817	4.739	0	0	0
2023/04/06	R209	02/11/2023			Bond Future	11.3231	67.2696	11.4076	66.8512	0.746	0.0000	0.0000	594
2023/04/06	R209	02/11/2023	11.35	Call	Bond Future	3,339.2600	3.3393	3,072.8300	3.0728	(7.979)	0	0	0
2023/04/06	R209	02/11/2023	11.35	Put	Bond Future	3,205.7600	3.2058	3,357.7500	3.3577	4.741	0	0	0
2023/04/06	R209	01/02/2024	12.14	Call	Bond Future	5,753.3900	5.7534	5,428.2800	5.4283	(5.651)	0	0	0
2023/04/06	R209	01/02/2024	12.14	Put	Bond Future	2,356.5400	2.3565	2,408.4500	2.4084	2.203	0	0	0
2023/04/06	R209	01/02/2024	12.13	Put	Bond Future	2,371.3300	2.3713	2,423.7400	2.4237	2.210	0	0	0
2023/04/06	R209	01/02/2024			Bond Future	11.4212	68.6543	11.4985	68.2772	0.676	0.0000	0.0000	0
2023/04/06	R209	01/02/2024	12.12	Call	Bond Future	5,692.0700	5.6921	5,367.9800	5.3680	(5.694)	0	0	0
2023/04/06	R209	01/02/2024	12.12	Put	Bond Future	2,386.4400	2.3864	2,439.3700	2.4394	2.218	0	0	0
2023/04/06	R209	01/02/2024	12.13	Call	Bond Future	5,722.6000	5.7226	5,397.9900	5.3980	(5.672)	0	0	0
2023/04/06	R209	02/05/2024	11.17	Call	Bond Future	3,113.5600	3.1136	2,950.0900	2.9501	(5.250)	0	0	0
2023/04/06	R209	02/05/2024	11.17	Put	Bond Future	4,890.9300	4.8909	5,042.8300	5.0428	3.106	0	0	0
2023/04/06	R209	02/05/2024	11.18	Call	Bond Future	3,135.8000	3.1358	2,971.6800	2.9717	(5.234)	0	0	0
2023/04/06	R209	02/05/2024	11.18	Put	Bond Future	4,863.2100	4.8632	5,014.4600	5.0145	3.110	0	0	0
2023/04/06	R209	02/05/2024			Bond Future	11.5321	66.8788	11.5977	66.5635	0.569	0.0000	0.0000	0
2023/04/06	R209	02/05/2024	11.19	Call	Bond Future	3,158.1200	3.1581	2,993.3400	2.9933	(5.218)	0	0	0
2023/04/06	R209	02/05/2024	11.19	Put	Bond Future	4,835.6300	4.8356	4,986.2200	4.9862	3.114	0	0	0
2023/04/06	R210	04/05/2023			Bond Future	224.4966	224.4966	224.4613	224.4613	(0.016)	0.0000	0.0000	386
2023/04/06	R210	03/08/2023			Bond Future	229.1585	229.1585	229.1675	229.1675	0.004	0.0000	0.0000	371
2023/04/06	R210	02/11/2023			Bond Future	230.8536	230.8536	230.9217	230.9217	0.030	0.0000	0.0000	0
2023/04/06	R210	01/02/2024			Bond Future	235.6607	235.6607	235.9007	235.9007	0.102	0.0000	0.0000	0
2023/04/06	R210	02/05/2024			Bond Future	237.2001	237.2001	237.6805	237.6805	0.203	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	R213	04/05/2023	10.75	Call	Bond Future	2,845.8600	2.8459	2,527.1700	2.5272	(11.198)	0	0	0
2023/04/06	R213	04/05/2023	10.75	Put	Bond Future	235.7700	0.2358	294.1500	0.2941	24.761	0	0	0
2023/04/06	R213	04/05/2023			Bond Future	10.1850	84.4346	10.2652	84.0575	0.788	0.0000	0.0000	32,639
2023/04/06	R213	04/05/2023	10.73	Call	Bond Future	2,767.6500	2.7676	2,451.7200	2.4517	(11.415)	0	0	0
2023/04/06	R213	04/05/2023	10.73	Put	Bond Future	248.1600	0.2482	309.3000	0.3093	24.637	0	0	0
2023/04/06	R213	04/05/2023	10.74	Call	Bond Future	2,806.6900	2.8067	2,489.4000	2.4894	(11.305)	0	0	0
2023/04/06	R213	04/05/2023	10.74	Put	Bond Future	241.8900	0.2419	301.6700	0.3017	24.714	0	0	0
2023/04/06	R213	03/08/2023	11.62	Put	Bond Future	375.0100	0.3750	445.0800	0.4451	18.685	0	0	0
2023/04/06	R213	03/08/2023	11.63	Call	Bond Future	6,363.9300	6.3639	6,065.3700	6.0654	(4.691)	0	0	0
2023/04/06	R213	03/08/2023			Bond Future	10.2646	86.1672	10.3447	85.7992	0.781	0.0000	0.0000	0
2023/04/06	R213	03/08/2023	11.61	Call	Bond Future	6,289.9100	6.2899	5,992.6700	5.9927	(4.726)	0	0	0
2023/04/06	R213	03/08/2023	11.61	Put	Bond Future	379.9100	0.3799	450.5900	0.4506	18.604	0	0	0
2023/04/06	R213	03/08/2023	11.62	Call	Bond Future	6,326.9100	6.3269	6,029.0600	6.0291	(4.708)	0	0	0
2023/04/06	R213	03/08/2023	11.63	Put	Bond Future	370.1700	0.3702	439.5300	0.4395	18.737	0	0	0
2023/04/06	R213	02/11/2023	11.13	Call	Bond Future	4,813.3600	4.8134	4,617.5700	4.6176	(4.068)	0	0	0
2023/04/06	R213	02/11/2023	11.13	Put	Bond Future	1,389.6200	1.3896	1,546.5700	1.5466	11.294	0	0	0
2023/04/06	R213	02/11/2023			Bond Future	10.3469	84.4166	10.4257	84.0639	0.761	0.0000	0.0000	566
2023/04/06	R213	02/11/2023	11.11	Call	Bond Future	4,751.4400	4.7514	4,557.6200	4.5576	(4.079)	0	0	0
2023/04/06	R213	02/11/2023	11.11	Put	Bond Future	1,412.9100	1.4129	1,571.8300	1.5718	11.248	0	0	0
2023/04/06	R213	02/11/2023	11.12	Call	Bond Future	4,782.4800	4.7825	4,587.5700	4.5876	(4.076)	0	0	0
2023/04/06	R213	02/11/2023	11.12	Put	Bond Future	1,401.3300	1.4013	1,559.1600	1.5592	11.263	0	0	0
2023/04/06	R213	01/02/2024	11.70	Call	Bond Future	6,469.5500	6.4696	6,267.7800	6.2678	(3.119)	0	0	0
2023/04/06	R213	01/02/2024	11.70	Put	Bond Future	1,206.4900	1.2065	1,302.1900	1.3022	7.932	0	0	0
2023/04/06	R213	01/02/2024	11.71	Call	Bond Future	6,501.1600	6.5012	6,298.8800	6.2989	(3.111)	0	0	0
2023/04/06	R213	01/02/2024	11.71	Put	Bond Future	1,197.8700	1.1979	1,293.0600	1.2931	7.947	0	0	0
2023/04/06	R213	01/02/2024			Bond Future	10.4451	86.1546	10.5133	85.8572	0.653	0.0000	0.0000	0
2023/04/06	R213	01/02/2024	11.72	Call	Bond Future	6,533.0500	6.5330	6,330.2600	6.3303	(3.104)	0	0	0
2023/04/06	R213	01/02/2024	11.72	Put	Bond Future	1,189.5600	1.1896	1,284.2400	1.2842	7.959	0	0	0
2023/04/06	R213	02/05/2024	10.30	Call	Bond Future	2,691.9000	2.6919	2,530.6600	2.5307	(5.990)	0	0	0
2023/04/06	R213	02/05/2024	10.30	Put	Bond Future	3,773.0000	3.7730	3,829.0000	3.8290	1.484	0	0	0
2023/04/06	R213	02/05/2024			Bond Future	10.5523	84.3264	10.6035	84.1092	0.485	0.0000	0.0000	0
2023/04/06	R213	02/05/2024	10.28	Call	Bond Future	2,650.5900	2.6506	2,490.0400	2.4900	(6.057)	0	0	0
2023/04/06	R213	02/05/2024	10.28	Put	Bond Future	3,818.1300	3.8181	3,874.8200	3.8748	1.485	0	0	0
2023/04/06	R213	02/05/2024	10.29	Call	Bond Future	2,671.3800	2.6714	2,510.3100	2.5103	(6.029)	0	0	0
2023/04/06	R213	02/05/2024	10.29	Put	Bond Future	3,795.6900	3.7957	3,851.8600	3.8519	1.480	0	0	0
2023/04/06	R214	04/05/2023	11.36	Call	Bond Future	896.3300	0.8963	642.5200	0.6425	(28.317)	0	0	0
2023/04/06	R214	04/05/2023	11.36	Put	Bond Future	1,520.7200	1.5207	1,737.1800	1.7372	14.234	0	0	0
2023/04/06	R214	04/05/2023	11.37	Call	Bond Future	919.6900	0.9197	662.0800	0.6621	(28.011)	0	0	0
2023/04/06	R214	04/05/2023	11.37	Put	Bond Future	1,490.6900	1.4907	1,703.3500	1.7034	14.266	0	0	0
2023/04/06	R214	04/05/2023			Bond Future	11.4778	63.7885	11.5677	63.3182	0.783	0.0000	0.0000	17,430
2023/04/06	R214	04/05/2023	11.38	Call	Bond Future	943.3300	0.9433	681.9500	0.6819	(27.708)	0	0	0
2023/04/06	R214	04/05/2023	11.38	Put	Bond Future	1,461.0100	1.4610	1,669.9000	1.6699	14.298	0	0	0
2023/04/06	R214	03/08/2023	12.14	Call	Bond Future	4,355.0100	4.3550	4,004.3100	4.0043	(8.053)	0	0	0
2023/04/06	R214	03/08/2023	12.14	Put	Bond Future	1,495.8800	1.4959	1,612.3900	1.6124	7.789	0	0	0
2023/04/06	R214	03/08/2023	12.15	Call	Bond Future	4,388.5600	4.3886	4,036.7800	4.0368	(8.016)	0	0	0
2023/04/06	R214	03/08/2023	12.15	Put	Bond Future	1,481.2000	1.4812	1,596.6300	1.5966	7.793	0	0	0
2023/04/06	R214	03/08/2023			Bond Future	11.5689	65.0974	11.6594	64.6302	0.782	0.0000	0.0000	2,980

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2023/04/06	R214	03/08/2023	12.16	Call	Bond Future	4,422.1800	4.4222	4,069.4600	4.0695	(7.976)	0	0	0
2023/04/06	R214	03/08/2023	12.16	Put	Bond Future	1,466.6600	1.4667	1,581.1500	1.5812	7.806	0	0	0
2023/04/06	R214	02/11/2023	11.45	Put	Bond Future	4,015.2100	4.0152	4,145.6900	4.1457	3.250	0	0	0
2023/04/06	R214	02/11/2023	11.46	Call	Bond Future	2,941.2300	2.9412	2,610.5500	2.6106	(11.243)	0	0	0
2023/04/06	R214	02/11/2023	11.46	Put	Bond Future	3,987.5500	3.9875	4,116.8000	4.1168	3.241	0	0	0
2023/04/06	R214	02/11/2023			Bond Future	11.6614	63.1596	11.7517	62.6997	0.774	0.0000	0.0000	0
2023/04/06	R214	02/11/2023	11.45	Call	Bond Future	2,916.2400	2.9162	2,586.7900	2.5868	(11.297)	0	0	0
2023/04/06	R214	02/11/2023	11.47	Call	Bond Future	2,966.1300	2.9661	2,634.2300	2.6342	(11.190)	0	0	0
2023/04/06	R214	02/11/2023	11.47	Put	Bond Future	3,959.8600	3.9599	4,087.8900	4.0879	3.233	0	0	0
2023/04/06	R214	01/02/2024	12.16	Call	Bond Future	5,044.2200	5.0442	4,725.5900	4.7256	(6.317)	0	0	0
2023/04/06	R214	01/02/2024	12.16	Put	Bond Future	3,095.0600	3.0951	3,198.9800	3.1990	3.358	0	0	0
2023/04/06	R214	01/02/2024			Bond Future	11.7647	64.4597	11.8487	64.0372	0.714	0.0000	0.0000	0
2023/04/06	R214	01/02/2024	12.14	Call	Bond Future	4,985.7200	4.9857	4,668.5300	4.6685	(6.362)	0	0	0
2023/04/06	R214	01/02/2024	12.14	Put	Bond Future	3,132.8700	3.1329	3,238.2300	3.2382	3.363	0	0	0
2023/04/06	R214	01/02/2024	12.15	Call	Bond Future	5,014.8300	5.0148	4,696.9200	4.6969	(6.339)	0	0	0
2023/04/06	R214	01/02/2024	12.15	Put	Bond Future	3,113.8000	3.1138	3,218.4400	3.2184	3.361	0	0	0
2023/04/06	R214	02/05/2024	11.46	Call	Bond Future	3,160.0900	3.1601	3,085.8200	3.0858	(2.350)	0	0	0
2023/04/06	R214	02/05/2024	11.46	Put	Bond Future	5,266.4100	5.2664	5,559.0000	5.5590	5.556	0	0	0
2023/04/06	R214	02/05/2024	11.47	Call	Bond Future	3,182.2800	3.1823	3,107.8400	3.1078	(2.339)	0	0	0
2023/04/06	R214	02/05/2024	11.47	Put	Bond Future	5,236.1600	5.2362	5,528.5800	5.5286	5.585	0	0	0
2023/04/06	R214	02/05/2024			Bond Future	11.8718	62.4501	11.9458	62.0832	0.623	0.0000	0.0000	0
2023/04/06	R214	02/05/2024	11.48	Call	Bond Future	3,204.5400	3.2045	3,130.1900	3.1302	(2.320)	0	0	0
2023/04/06	R214	02/05/2024	11.48	Put	Bond Future	5,206.0400	5.2060	5,498.5500	5.4986	5.619	0	0	0
2023/04/06	R248	04/05/2023	10.40	Call	Bond Future	8.8700	0.0089	2.6800	0.0027	(69.786)	0	0	1,500
2023/04/06	R248	04/05/2023	10.40	Put	Bond Future	8,753.0900	8.7531	9,320.7000	9.3207	6.485	0	0	0
2023/04/06	R248	04/05/2023	11.10	Call	Bond Future	297.9100	0.2979	170.2700	0.1703	(42.845)	0	0	1,500
2023/04/06	R248	04/05/2023	11.35	Call	Bond Future	698.5100	0.6985	464.5000	0.4645	(33.501)	0	0	0
2023/04/06	R248	04/05/2023	11.35	Put	Bond Future	2,596.6200	2.5966	2,936.4100	2.9364	13.086	0	0	0
2023/04/06	R248	04/05/2023			Bond Future	11.6393	78.3112	11.7292	77.7374	0.773	0.0000	0.0000	75,798
2023/04/06	R248	04/05/2023	11.10	Put	Bond Future	3,903.4900	3.9035	4,349.6500	4.3496	11.430	0	0	0
2023/04/06	R248	04/05/2023	11.33	Call	Bond Future	657.1300	0.6571	432.3600	0.4324	(34.205)	0	0	0
2023/04/06	R248	04/05/2023	11.33	Put	Bond Future	2,689.5100	2.6895	3,038.5400	3.0385	12.977	0	0	0
2023/04/06	R248	04/05/2023	11.34	Call	Bond Future	677.5700	0.6776	448.2000	0.4482	(33.852)	0	0	0
2023/04/06	R248	04/05/2023	11.34	Put	Bond Future	2,642.7700	2.6428	2,987.2000	2.9872	13.033	0	0	0
2023/04/06	R248	03/08/2023	12.11	Call	Bond Future	4,665.5600	4.6656	4,186.8100	4.1868	(10.261)	0	0	0
2023/04/06	R248	03/08/2023	12.11	Put	Bond Future	2,361.0000	2.3610	2,452.1400	2.4521	3.860	0	0	0
2023/04/06	R248	03/08/2023			Bond Future	11.7358	79.9180	11.8264	79.3481	0.773	0.0000	0.0000	167,550
2023/04/06	R248	03/08/2023	12.10	Call	Bond Future	4,627.2000	4.6272	4,149.7500	4.1498	(10.318)	0	0	0
2023/04/06	R248	03/08/2023	12.10	Put	Bond Future	2,382.6100	2.3826	2,475.0500	2.4750	3.880	0	0	0
2023/04/06	R248	03/08/2023	12.09	Call	Bond Future	4,589.1200	4.5891	4,112.8100	4.1128	(10.379)	0	0	0
2023/04/06	R248	03/08/2023	12.09	Put	Bond Future	2,404.5900	2.4046	2,498.1700	2.4982	3.892	0	0	0
2023/04/06	R248	02/11/2023	11.48	Call	Bond Future	3,236.2800	3.2363	2,925.3800	2.9254	(9.607)	0	0	0
2023/04/06	R248	02/11/2023	11.49	Put	Bond Future	5,461.3800	5.4614	5,710.8600	5.7109	4.568	0	0	0
2023/04/06	R248	02/11/2023	11.47	Call	Bond Future	3,208.1900	3.2082	2,898.3100	2.8983	(9.659)	0	0	0
2023/04/06	R248	02/11/2023			Bond Future	11.8337	77.1480	11.9242	76.5871	0.765	0.0000	0.0000	0
2023/04/06	R248	02/11/2023	11.48	Put	Bond Future	5,499.0100	5.4990	5,749.0300	5.7490	4.547	0	0	0
2023/04/06	R248	02/11/2023	11.49	Call	Bond Future	3,264.2500	3.2643	2,952.8100	2.9528	(9.541)	0	0	0

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2023/04/06	R248	02/11/2023	11.47	Put	Bond Future	5,536.6100	5.5366	5,787.6500	5.7876	4.534	0	0	0
2023/04/06	R248	01/02/2024	12.15	Call	Bond Future	5,588.6900	5.5887	5,165.6800	5.1657	(7.569)	0	0	0
2023/04/06	R248	01/02/2024	12.15	Put	Bond Future	4,336.7500	4.3368	4,428.9400	4.4289	2.126	0	0	0
2023/04/06	R248	01/02/2024	12.14	Call	Bond Future	5,554.7900	5.5548	5,132.6800	5.1327	(7.599)	0	0	0
2023/04/06	R248	01/02/2024	12.14	Put	Bond Future	4,362.4200	4.3624	4,455.5100	4.4555	2.134	0	0	0
2023/04/06	R248	01/02/2024			Bond Future	11.9428	78.7359	12.0273	78.2207	0.708	0.0000	0.0000	0
2023/04/06	R248	01/02/2024	12.16	Call	Bond Future	5,622.9400	5.6229	5,199.0400	5.1990	(7.539)	0	0	0
2023/04/06	R248	01/02/2024	12.16	Put	Bond Future	4,311.5100	4.3115	4,402.8100	4.4028	2.118	0	0	0
2023/04/06	R248	02/05/2024	11.47	Call	Bond Future	3,516.8800	3.5169	3,260.8300	3.2608	(7.281)	0	0	0
2023/04/06	R248	02/05/2024	11.48	Put	Bond Future	7,162.3500	7.1624	7,352.5200	7.3525	2.655	0	0	0
2023/04/06	R248	02/05/2024	11.46	Call	Bond Future	3,491.3900	3.4914	3,236.3300	3.2363	(7.305)	0	0	0
2023/04/06	R248	02/05/2024			Bond Future	12.0558	75.8693	12.1303	75.4221	0.618	0.0000	0.0000	13,000
2023/04/06	R248	02/05/2024	11.47	Put	Bond Future	7,202.3400	7.2023	7,393.4900	7.3935	2.654	0	0	0
2023/04/06	R248	02/05/2024	11.48	Call	Bond Future	3,542.4500	3.5425	3,285.4200	3.2854	(7.256)	0	0	0
2023/04/06	R248	02/05/2024	11.46	Put	Bond Future	7,242.5100	7.2425	7,434.6500	7.4347	2.653	0	0	0

Total

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